

**SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA**



**ITEM: 2.11
(ID # 25272)**

MEETING DATE:
Tuesday, June 25, 2024

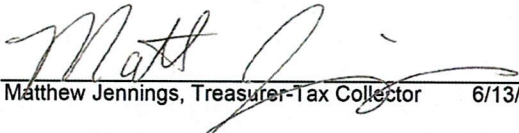
FROM : TREASURER-TAX COLLECTOR

SUBJECT: TREASURER-TAX COLLECTOR: Receive and File the Treasurer's Monthly Disclosure Report on Investments dated May, 2024, All Districts. [\$0]

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the 'Monthly Disclosure Report on Investments dated May, 2024.

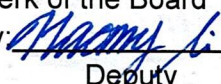
ACTION:Consent


Matthew Jennings, Treasurer-Tax Collector 6/13/2024

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Spiegel, seconded by Supervisor Gutierrez and duly carried by unanimous vote, IT WAS ORDERED that the above matter is received and filed as recommended.

Ayes: Jeffries, Spiegel, Washington, Perez and Gutierrez
Nays: None
Absent: None
Date: June 25, 2024
xc: Tax Collector

Kimberly A. Rector
Clerk of the Board
By: 
Deputy

**SUBMITTAL TO THE BOARD OF SUPERVISORS COUNTY OF RIVERSIDE,
STATE OF CALIFORNIA**

FINANCIAL DATA	Current Fiscal Year:	Next Fiscal Year:	Total Cost:	Ongoing Cost
COST	\$ 0	\$ 0	\$ 0	\$ 0
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0
SOURCE OF FUNDS: NA			Budget Adjustment:	No
			For Fiscal Year:	2023-2024

C.E.O. RECOMMENDATION: Approve

BACKGROUND:

Summary

The County Treasurer -Tax Collector is submitting the above noted report to the County Board of Supervisors in keeping with Section 53607 of the California Government Code, which requires a quarterly report on the status of investments. The practice has been to provide the Board with a monthly report. The report gives various statistics on the portfolio as to overall composition, liquidity, credit quality on the various securities and provides several trends on earning performance, average weighted maturity, and the portfolio's 'paper loss or gain'.

COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

COUNTY ADMINISTRATIVE CENTER
4080 LEMON STREET,
4TH FLOOR,
RIVERSIDE, CA 92502-2205

WWW.COUNTYTREASURER.ORG



**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

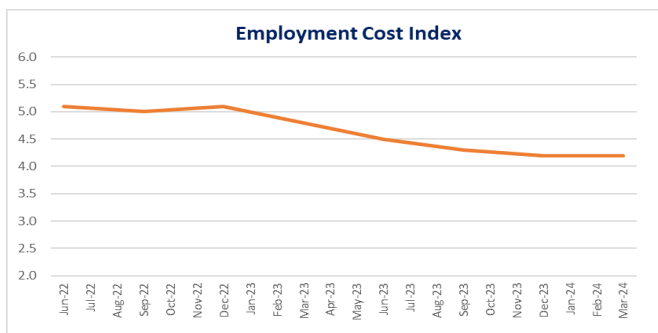
MAY 2024 REPORT

Market Looking for Direction

Disappointing economic data released in May caused concern that job growth may be slowing. Nonfarm payrolls rose by 175,000 net jobs, the slowest increase since October 2023. The unemployment rate ticked up slightly, rising to 3.9% from 3.8% the previous month. The Job Openings and Labor Turnover Survey (JOLTS) showed a decrease in the rate of job openings, hiring and quits. The Institute for Supply Management's services sector gauge fell to 49.4, the lowest level since December 2022, and now indicating contraction. What's more, Consumer Confidence dropped to the lowest level since July 2022, partly prompted by mounting labor market concerns.

The Riverside metro area saw employment grow by 1.6% over a year ago, driven by Mining and Logging (+14.3%), Education and Health Services (+8.0%), and Construction (+5.6%) partly offset by a number of sectors including Leisure and Hospitality (-2.6%) and Manufacturing (-3.8%).

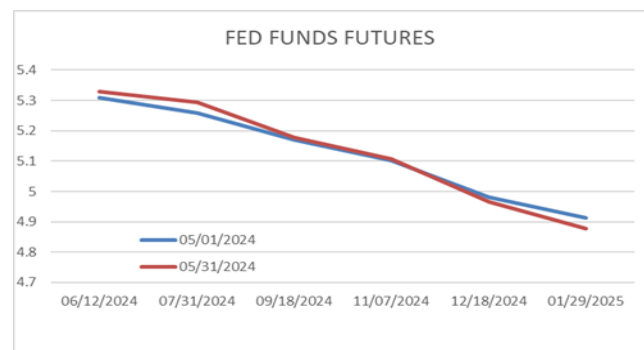
On the inflation front, labor cost indicators came in on the hot side of expectations. The Employment Cost Index (ECI), which is the Fed's preferred measure of labor costs, rose 1.2% on a quarter-over-quarter basis and 4.2% on a year-over-year basis, both stronger than consensus expectations. The Producer Price Index (PPI) was a bit firm in May, rising 0.5% amid higher services prices. In terms of consumer prices, both the headline and core Consumer Price Index rose 0.3% month-over-month in May and 3.4% and 3.6% respectively on a year-over-year basis, all higher than the Fed's desired level.



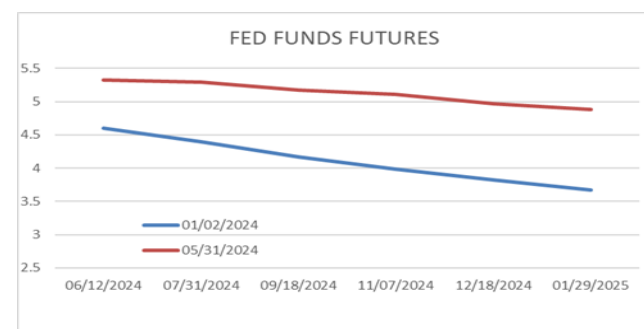
In the housing market, prices remain stubbornly strong, with the existing single family home price rising 5.6% year-over-year, the highest gain of 2024. Freddie Mac reported that the average mortgage rate has now climbed back above 7.00% from 6.60% earlier this year. The number of New Home Sales have begun to slow though, falling 4.7% over the month.

Builders have been successful using sales incentives to stabilize demand, but the downtick suggests they are having difficulty offsetting the recent leg-up in financing costs.

Fed Funds Futures markets offer implied future rate expectations which point towards rate cuts, but the questions remain, how much and how soon? Futures trading ended the month predicting slightly smaller rate cuts at the next few FOMC meetings but seeing deeper rate cuts as we get into year-end and beyond.



Even so, as compared to the beginning of the year, the markets are expecting much less in terms of rate cuts with the information available today.



In Treasury market trading, the 2-year Treasury Note began the month at a yield of 5.00% and ended at 4.87%. 5-year Notes began the month at a yield of 4.68% and ended at 4.51%. Stocks rose slightly in May with the Dow Jones Industrial Average beginning the month at 37,900 and ending at 38,600.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000

	May-24	Nov-23	May-23
Principal Value	15,568.08	13,569.88	13,892.33
Market Value*	15,426.96	13,381.95	13,681.46
Book Value*	15,623.47	13,616.98	13,946.20
Unrealized Gain/Loss*	-196.51	-235.03	-264.74
Paper Gain or Loss %	-1.258%	-1.726%	-1.898%
Yield	4.38	4.15	3.72
WAM (Yrs)	1.27	1.39	1.25

* Market values do not include accrued interest.

* Book Value is amount paid changed by amortization. Accretion, adjustments, write downs

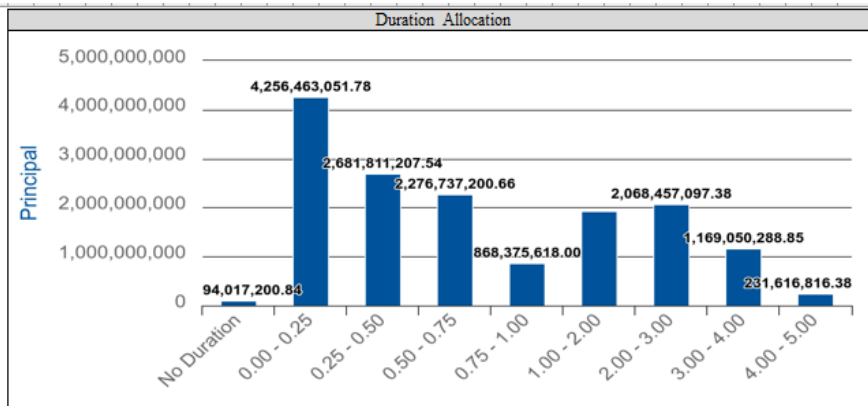
* Unrealized Gain/Loss is Market Value - Book Value

The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the Treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, meet the **liquidity needs** of the depositor, and to maximize a **return on the funds** within the given parameters.

The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated **Aaa-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**, two of the nation's most trusted bond credit rating services.

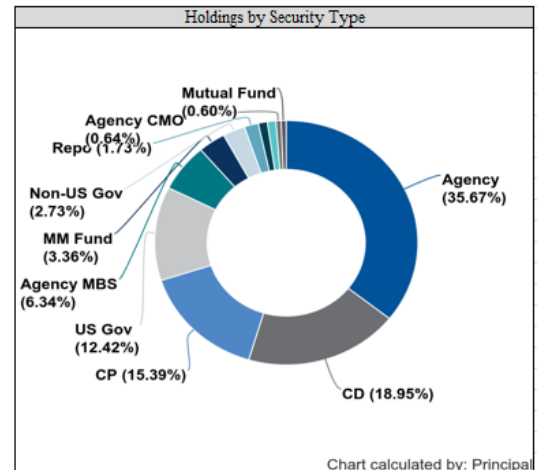
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Market Value
AAA	7,924,826,873.44
AA+	6,948,398.45
AA	102,287,240.71
NA	665,613,696.44
NR	92,255,898.10
A-1+	6,684,974,334.81

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Agency CMO	457	101,832,356.83	97.7375	5.082	99,039,971.26
Muni	483	164,420,000.00	98.4862	2.610	165,624,065.00
Corporate	603	176,748,000.00	97.3647	4.888	172,664,076.57
Repo	5	270,000,000.00	100.0000	5.300	270,000,000.00
Non-US Gov	627	430,000,000.00	98.4089	3.846	424,983,966.67
MM Fund	0	523,000,000.00	1.0000	5.248	523,000,000.00
Agency MBS	1243	1,007,348,323.99	96.7250	4.527	986,786,029.29
US Gov	463	1,960,000,000.00	97.1812	3.717	1,933,573,495.25
CP	66	2,427,850,000.00	99.4665	5.398	2,395,581,017.20
CD	155	2,950,000,000.00	100.0000	5.440	2,950,000,000.00
Agency	703	5,597,634,250.00	97.1702	3.509	5,552,817,818.62
Total	462	15,702,046,099.95	94.3579	4.378	15,568,087,640.71



PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matures Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
06/2024					39.51		
06/2024	2,100.00	2,300.00	(200.00)	160.49	0.00	2,023.35	
07/2024	1,200.00	2,300.00	(1,100.00)	1,100.00	0.00	1,047.81	
08/2024	1,700.00	2,000.00	(300.00)	300.00	0.00	770.88	
09/2024	2,300.00	1,900.00	400.00		400.00	747.46	
10/2024	2,691.73	3,100.00	(408.27)	8.27	0.00	930.81	
11/2024	2,200.00	2,050.00	150.00	317.06	467.06	805.30	
12/2024	3,082.00	1,933.00	1,149.00		1,616.06	662.33	
01/2025	1,905.00	3,521.06	(1,616.06)		0.00	1,417.25	
02/2025	2,106.00	2,756.00	(650.00)	650.00	0.00	384.78	
03/2025	3,334.00	3,227.00	107.00		107.00	247.07	
04/2025	4,276.00	3,329.00	947.00		1,054.00	247.43	
05/2025	2,091.59	3,221.40	(1,129.81)	75.81	0.00	442.52	
TOTALS	28,986.32	31,637.46	(2,651.14)	2,611.63	3,683.63	9,726.99	13,090.41
				16.63%		61.95%	83.37%

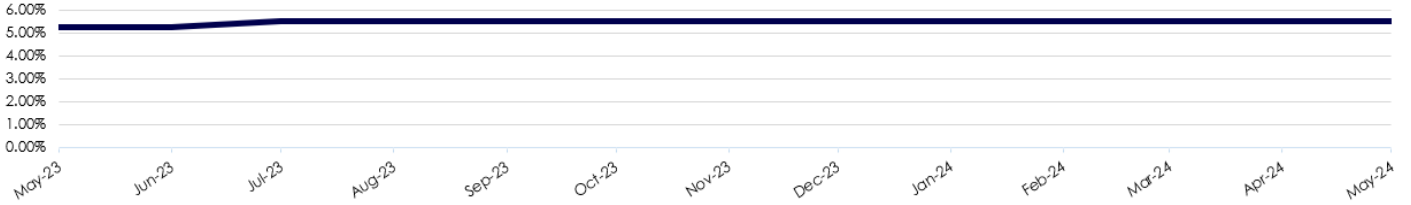
*Values listed in Cash Flow table are in millions

FIXED INCOME MARKETS

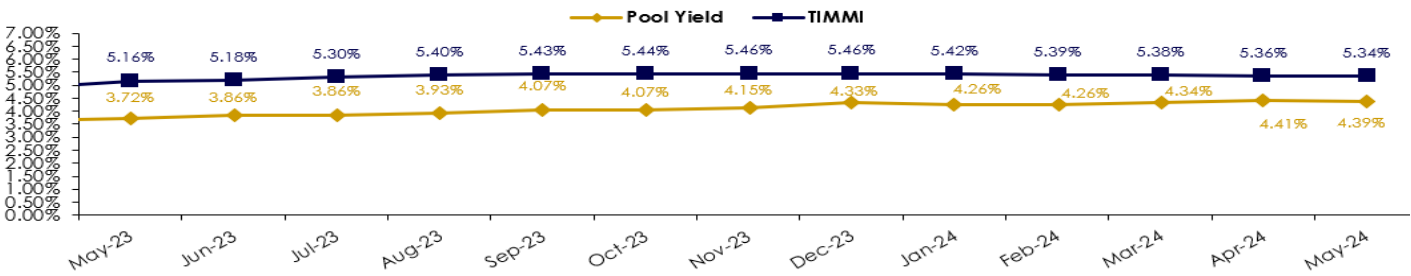
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 06/12/2024



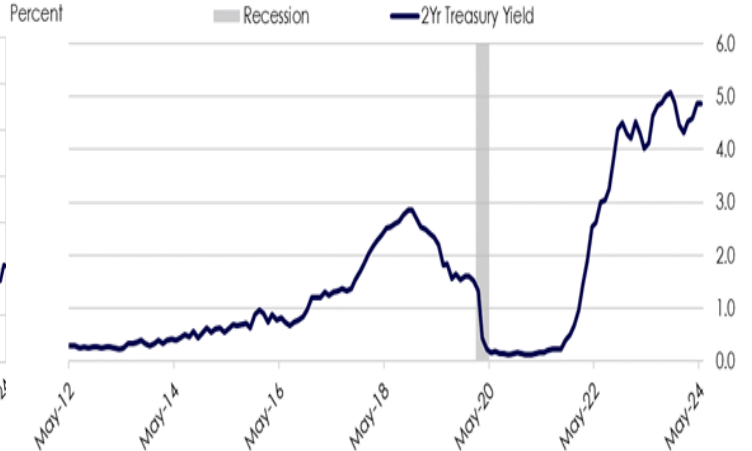
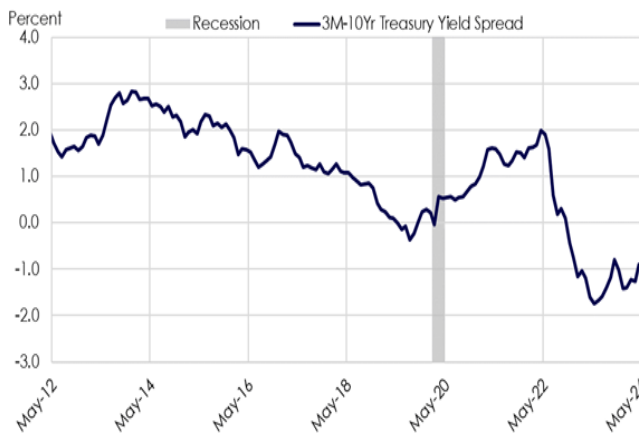
TIMMI



The Treasurer's Institutional Money Market Index (TIMMI) is a composite index of four AAA rated prime institutional money market funds.

Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
05/31/2024 - 05/01/2024	0.00	-0.01	-0.03	-0.07	-0.10	-0.12	-0.12	-0.09
05/31/2024	5.46	5.42	5.18	4.89	4.69	4.52	4.51	4.65
05/01/2024	5.46	5.43	5.21	4.96	4.79	4.64	4.63	4.74

Compliance Status: Full Compliance

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside's Treasurer's Statement of Investment Policy. The County's Statement of Investment Policy is more restrictive than California Government Code 53646. The County's Investment Policy is reviewed annually by the County of Riverside's Oversight Committee and approved by the Board of Supervisors.

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	1.06%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	12.44%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	42.65%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	15.46%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	18.88%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	2.73%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	1.73%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	1.11%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.57%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.78%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.60%

Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3134GVYX0	FEDERAL HOME LOAN MORTGAC	0.500	99.9864	06/03/2024	10,000,000.00	9,998,640.00	10,000,000.00	(1,360.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	99.9977	06/14/2024	15,000,000.00	14,999,655.00	15,000,000.00	(345.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS F	3.439	99.9140	06/17/2024	10,000,000.00	9,991,400.00	9,999,205.47	(7,805.47)
3134GXV50	FEDERAL HOME LOAN MORTGAC	2.900	99.8725	06/21/2024	10,000,000.00	9,987,250.00	10,000,000.00	(12,750.00)
3134GWR32	FEDERAL HOME LOAN MORTGAC	0.410	99.7104	06/24/2024	10,000,000.00	9,971,040.00	10,000,000.00	(28,960.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	99.6449	06/28/2024	10,000,000.00	9,964,490.00	10,000,000.00	(35,510.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	99.6449	06/28/2024	15,000,000.00	14,946,735.00	15,000,000.00	(53,265.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	99.6949	06/28/2024	25,000,000.00	24,923,725.00	25,000,000.00	(76,275.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAC	0.500	99.6207	07/01/2024	5,000,000.00	4,981,035.00	5,000,000.00	(18,965.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAC	0.570	99.4414	07/15/2024	5,000,000.00	4,972,070.00	5,000,000.00	(27,930.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAC	5.050	99.9098	08/01/2024	15,000,000.00	14,986,470.00	15,000,000.00	(13,530.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE	0.410	99.0294	08/12/2024	15,000,000.00	14,854,410.00	15,000,000.00	(145,590.00)
3133EL4J0	FEDERAL FARM CREDIT BANKS F	2.882	98.9478	08/19/2024	10,000,000.00	9,894,780.00	9,949,923.29	(55,143.29)
3136G4P31	FEDERAL NATIONAL MORTGAGE	0.450	98.9404	08/19/2024	3,701,000.00	3,661,784.20	3,701,000.00	(39,215.80)
3135GA4R9	FEDERAL NATIONAL MORTGAGE	0.420	98.8789	08/23/2024	15,000,000.00	14,831,835.00	15,000,000.00	(168,165.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS F	2.905	98.7481	09/03/2024	10,000,000.00	9,874,810.00	9,940,209.48	(65,399.48)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	99.8569	09/09/2024	10,000,000.00	9,985,690.00	9,998,114.75	(12,424.75)
3133EKQA7	FEDERAL FARM CREDIT BANKS F	1.693	99.0901	09/10/2024	2,064,000.00	2,045,219.66	2,066,138.09	(20,918.43)
3134GWN85	FEDERAL HOME LOAN MORTGAC	0.450	98.6508	09/10/2024	10,000,000.00	9,865,080.00	10,000,000.00	(134,920.00)
3134GWL79	FEDERAL HOME LOAN MORTGAC	0.400	98.6377	09/10/2024	10,000,000.00	9,863,770.00	10,000,000.00	(136,230.00)
3134GWL79	FEDERAL HOME LOAN MORTGAC	0.400	98.6377	09/10/2024	10,000,000.00	9,863,770.00	10,000,000.00	(136,230.00)
3134GWN44	FEDERAL HOME LOAN MORTGAC	0.450	98.6399	09/11/2024	10,000,000.00	9,863,990.00	10,000,000.00	(136,010.00)
3130ATVD6	FEDERAL HOME LOAN BANKS	5.479	99.8209	09/13/2024	46,405,000.00	46,321,888.65	46,327,543.75	(5,655.11)
3136G43H4	FEDERAL NATIONAL MORTGAGE	0.400	98.5731	09/16/2024	10,000,000.00	9,857,310.00	10,000,000.00	(142,690.00)
3133EKP75	FEDERAL FARM CREDIT BANKS F	1.671	98.8968	09/17/2024	6,128,000.00	6,060,395.90	6,126,756.86	(66,360.96)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	99.9997	09/20/2024	35,000,000.00	34,999,895.00	34,996,698.30	3,196.70
3134GXVM3	FEDERAL HOME LOAN MORTGAC	3.001	99.2480	09/23/2024	15,000,000.00	14,887,200.00	15,000,000.00	(112,800.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	98.4578	09/27/2024	10,000,000.00	9,845,780.00	10,000,000.00	(154,220.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	98.4308	09/30/2024	25,000,000.00	24,607,700.00	25,000,000.00	(392,300.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	98.4498	09/30/2024	20,000,000.00	19,689,960.00	19,998,675.18	(308,715.18)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9959	10/03/2024	10,000,000.00	9,999,590.00	10,000,000.00	(410.00)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9959	10/03/2024	20,000,000.00	19,999,180.00	20,000,000.00	(820.00)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9959	10/03/2024	15,000,000.00	14,999,385.00	15,000,000.00	(615.00)
3133EPYB5	FEDERAL FARM CREDIT BANKS F	5.362	100.0089	10/10/2024	25,553,000.00	25,555,274.22	25,564,473.94	(9,199.72)
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.0092	10/11/2024	55,000,000.00	55,005,060.00	55,009,487.50	(4,427.50)
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.0092	10/11/2024	75,000,000.00	75,006,900.00	75,041,604.29	(34,704.29)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	98.9841	10/25/2024	10,000,000.00	9,898,410.00	9,998,559.21	(100,149.21)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.8924	11/01/2024	50,000,000.00	49,946,200.00	50,000,000.00	(53,800.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE	0.420	97.7384	11/18/2024	10,000,000.00	9,773,840.00	10,000,000.00	(226,160.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	99.9465	11/20/2024	5,000,000.00	4,997,325.00	4,999,527.47	(2,202.47)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	97.6366	11/26/2024	5,000,000.00	4,881,830.00	5,000,000.00	(118,170.00)
3130AXYT9	FEDERAL HOME LOAN BANKS	5.300	99.8993	12/06/2024	9,410,000.00	9,400,524.13	9,410,000.00	(9,475.87)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	97.5115	12/09/2024	10,000,000.00	9,751,150.00	10,000,000.00	(248,850.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS F	0.970	97.7476	12/09/2024	10,000,000.00	9,774,760.00	10,000,000.00	(225,240.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE	5.320	99.9082	12/10/2024	10,000,000.00	9,990,820.00	10,000,000.00	(9,180.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE	5.320	99.9082	12/10/2024	50,000,000.00	49,954,100.00	50,000,000.00	(45,900.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	97.4344	12/17/2024	10,000,000.00	9,743,440.00	9,999,832.35	(256,392.35)
3133EMLP5	FEDERAL FARM CREDIT BANKS F	0.339	97.2317	12/23/2024	10,000,000.00	9,723,170.00	9,998,943.19	(275,773.19)
3133EMLP5	FEDERAL FARM CREDIT BANKS F	0.320	97.2317	12/23/2024	5,000,000.00	4,861,585.00	5,000,000.00	(138,415.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS F	0.320	97.2317	12/23/2024	15,000,000.00	14,584,755.00	15,000,000.00	(415,245.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS F	1.202	97.5712	01/06/2025	5,000,000.00	4,878,560.00	4,997,741.75	(119,181.75)
3135G0X24	FEDERAL NATIONAL MORTGAGE	1.098	97.8708	01/07/2025	10,000,000.00	9,787,080.00	10,031,042.38	(243,962.38)
3130AY3H7	FEDERAL HOME LOAN BANKS	5.454	99.9464	01/08/2025	4,955,000.00	4,952,344.12	4,955,000.00	(2,655.88)
3135GALA7	FEDERAL NATIONAL MORTGAGE	5.300	99.8868	01/08/2025	10,000,000.00	9,988,680.00	10,000,000.00	(11,320.00)
3135GALB5	FEDERAL NATIONAL MORTGAGE	5.300	99.8725	01/08/2025	10,000,000.00	9,987,250.00	10,000,000.00	(12,750.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8694	01/08/2025	50,000,000.00	49,934,700.00	50,000,000.00	(65,300.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8694	01/08/2025	50,000,000.00	49,934,700.00	50,000,000.00	(65,300.00)
3130B0FP9	FEDERAL HOME LOAN BANKS	5.049	99.8435	01/08/2025	25,000,000.00	24,960,875.00	25,000,000.00	(39,125.00)
3134GWET9	FEDERAL HOME LOAN MORTGAC	0.510	96.9476	01/29/2025	15,000,000.00	14,542,140.00	15,000,000.00	(457,860.00)
3130AYWB8	FEDERAL HOME LOAN BANKS	5.250	99.8234	02/07/2025	10,000,000.00	9,982,340.00	10,000,000.00	(17,660.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	99.7286	02/13/2025	25,000,000.00	24,932,150.00	25,000,000.00	(67,850.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS F	1.764	97.5241	02/25/2025	5,000,000.00	4,876,205.00	4,999,509.12	(123,304.12)
3133EMSC7	FEDERAL FARM CREDIT BANKS F	0.512	96.4356	03/03/2025	10,000,000.00	9,643,560.00	9,997,645.40	(354,085.40)
3133EMSC7	FEDERAL FARM CREDIT BANKS F	0.480	96.4356	03/03/2025	5,000,000.00	4,821,780.00	5,000,000.00	(178,220.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	97.5422	03/14/2025	5,000,000.00	4,877,110.00	5,000,000.00	(122,890.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	97.7318	03/14/2025	3,500,000.00	3,420,613.00	3,447,428.74	(26,815.74)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	96.3726	03/17/2025	15,000,000.00	14,455,890.00	14,995,521.47	(539,631.47)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	96.3726	03/17/2025	25,000,000.00	24,093,150.00	24,989,950.89	(896,800.89)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	96.3403	03/24/2025	10,000,000.00	9,634,030.00	10,000,000.00	(365,970.00)
3134GWT22	FEDERAL HOME LOAN MORTGAC	0.475	96.1650	03/24/2025	15,000,000.00	14,424,750.00	15,000,000.00	(575,250.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	96.2706	03/25/2025	10,000,000.00	9,627,060.00	10,000,000.00	(372,940.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	96.2706	03/25/2025	10,000,000.00	9,627,060.00	10,000,000.00	(372,940.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	96.2706	03/25/2025	10,000,000.00	9,627,060.00	10,000,000.00	(372,940.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	97.3920	03/25/2025	5,000,000.00	4,869,600.00	5,000,000.00	(130,400.00)

3134GWP26	FEDERAL HOME LOAN MORTGAG	0.500	96.1456	03/28/2025	10,000,000.00	9,614,560.00	10,000,000.00	(385,440.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS F	0.710	96.2577	04/01/2025	10,000,000.00	9,625,770.00	10,000,000.00	(374,230.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS F	0.710	96.2577	04/01/2025	10,000,000.00	9,625,770.00	10,000,000.00	(374,230.00)
3130B0RM3	FEDERAL HOME LOAN BANKS	5.151	99.7836	04/02/2025	10,000,000.00	9,978,360.00	10,000,000.00	(21,640.00)
3133EPT39	FEDERAL FARM CREDIT BANKS F	5.217	99.7835	04/03/2025	20,000,000.00	19,956,700.00	20,000,000.00	(43,300.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	96.1885	04/08/2025	15,000,000.00	14,428,275.00	15,000,000.00	(571,725.00)
3130B0XK0	FEDERAL HOME LOAN BANKS	5.500	99.9438	04/17/2025	20,000,000.00	19,988,760.00	20,000,000.00	(11,240.00)
3130B1B48	FEDERAL HOME LOAN BANKS	5.500	99.8802	05/02/2025	15,000,000.00	14,982,030.00	15,000,000.00	(17,970.00)
3130B0WM7	FEDERAL HOME LOAN BANKS	5.504	99.9376	05/13/2025	25,000,000.00	24,984,400.00	25,000,000.00	(15,600.00)
3130B0WM7	FEDERAL HOME LOAN BANKS	5.504	99.9376	05/13/2025	25,000,000.00	24,984,400.00	25,000,000.00	(15,600.00)
880591EW8	TENNESSEE VALLEY AUTHORITY	5.146	95.8922	05/15/2025	50,000,000.00	47,946,100.00	47,982,553.42	(36,453.42)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	95.4528	05/23/2025	14,750,000.00	14,079,288.00	14,750,000.00	(670,712.00)
3130B0XE4	FEDERAL HOME LOAN BANKS	5.406	99.8618	05/23/2025	25,000,000.00	24,965,450.00	25,000,000.00	(34,550.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAG	0.750	95.6425	05/27/2025	10,000,000.00	9,564,250.00	10,000,000.00	(435,750.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAG	0.730	95.6126	05/28/2025	5,000,000.00	4,780,630.00	5,000,000.00	(219,370.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAG	0.730	95.6126	05/28/2025	10,000,000.00	9,561,260.00	10,000,000.00	(438,740.00)
3134GVB31	FEDERAL HOME LOAN MORTGAG	0.760	95.6315	05/28/2025	15,000,000.00	14,344,725.00	14,998,511.32	(653,786.32)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	97.7096	05/29/2025	10,000,000.00	9,770,960.00	10,000,000.00	(229,040.00)
3130B1B55	FEDERAL HOME LOAN BANKS	5.545	99.8894	06/02/2025	15,000,000.00	14,983,410.00	15,000,000.00	(16,590.00)
3134GVE95	FEDERAL HOME LOAN MORTGAG	0.650	95.5417	06/09/2025	15,000,000.00	14,331,255.00	15,000,000.00	(668,745.00)
3133ELH80	FEDERAL FARM CREDIT BANKS F	0.680	95.4120	06/10/2025	5,025,000.00	4,794,453.00	5,025,000.00	(230,547.00)
3134GWP91	FEDERAL HOME LOAN MORTGAG	0.500	95.1680	06/16/2025	5,000,000.00	4,758,400.00	5,000,000.00	(241,600.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	95.1754	06/18/2025	10,000,000.00	9,517,540.00	10,000,000.00	(482,460.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE	0.500	95.0773	06/24/2025	10,000,000.00	9,507,730.00	10,000,000.00	(492,270.00)
3134GXJR9	FEDERAL HOME LOAN MORTGAG	3.560	98.2191	06/27/2025	10,000,000.00	9,821,910.00	10,000,000.00	(178,090.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE	0.650	95.1639	06/30/2025	5,000,000.00	4,758,195.00	5,000,000.00	(241,805.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	95.2675	06/30/2025	10,000,000.00	9,526,750.00	10,000,000.00	(473,250.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE	0.740	95.2566	06/30/2025	5,000,000.00	4,762,830.00	5,000,000.00	(237,170.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE	0.740	95.1919	07/07/2025	14,900,000.00	14,183,593.10	14,900,000.00	(716,406.90)
3136G4YU1	FEDERAL NATIONAL MORTGAGE	0.730	95.0961	07/15/2025	15,000,000.00	14,264,415.00	15,000,000.00	(735,585.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE	0.700	94.9351	07/29/2025	15,000,000.00	14,240,265.00	15,000,000.00	(759,735.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE	0.600	94.8246	07/29/2025	10,000,000.00	9,482,460.00	10,000,000.00	(517,540.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE	0.600	94.8246	07/29/2025	10,000,000.00	9,482,460.00	10,000,000.00	(517,540.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE	0.700	94.8583	08/04/2025	15,000,000.00	14,228,745.00	15,000,000.00	(771,255.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE	0.700	94.8583	08/04/2025	10,000,000.00	9,485,830.00	10,000,000.00	(514,170.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS F	4.019	98.6183	08/18/2025	10,000,000.00	9,861,830.00	9,998,116.04	(136,286.04)
3136G4H63	FEDERAL NATIONAL MORTGAGE	0.550	94.5249	08/19/2025	15,000,000.00	14,178,735.00	15,000,000.00	(821,265.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAG	0.625	94.6172	08/19/2025	10,000,000.00	9,461,720.00	10,000,000.00	(538,280.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	94.4586	08/25/2025	5,000,000.00	4,722,930.00	5,000,000.00	(277,070.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE	0.600	94.5063	08/26/2025	10,000,000.00	9,450,630.00	10,000,000.00	(549,370.00)
3136G4ZF9	FEDERAL NATIONAL MORTGAGE	0.625	94.5135	08/27/2025	5,000,000.00	4,725,675.00	5,000,000.00	(274,325.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE	0.650	94.5429	08/27/2025	8,650,000.00	8,177,960.85	8,650,000.00	(472,039.15)
3134GXS47	FEDERAL HOME LOAN MORTGAG	5.339	98.7099	08/28/2025	25,489,000.00	25,160,166.41	25,150,454.81	9,711.60
3134GWL38	FEDERAL HOME LOAN MORTGAG	0.540	94.2063	09/15/2025	10,000,000.00	9,420,630.00	10,000,000.00	(579,370.00)
3134GWL38	FEDERAL HOME LOAN MORTGAG	0.540	94.2063	09/15/2025	15,000,000.00	14,130,945.00	15,000,000.00	(869,055.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAG	0.497	94.0094	09/23/2025	10,000,000.00	9,400,940.00	9,984,192.96	(583,252.96)
3134GWTG1	FEDERAL HOME LOAN MORTGAG	0.600	94.1088	09/30/2025	5,000,000.00	4,705,440.00	5,000,000.00	(294,560.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE	0.580	93.8582	10/20/2025	10,000,000.00	9,385,820.00	10,000,000.00	(614,180.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE	0.587	93.8582	10/20/2025	10,000,000.00	9,385,820.00	9,999,020.92	(613,200.92)
3134GWZV1	FEDERAL HOME LOAN MORTGAG	1.238	93.9292	10/22/2025	15,000,000.00	14,089,380.00	14,880,516.78	(791,136.78)
3136G45C3	FEDERAL NATIONAL MORTGAGE	0.540	93.7178	10/27/2025	10,000,000.00	9,371,780.00	10,000,000.00	(628,220.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAG	0.625	93.8308	10/27/2025	10,000,000.00	9,383,080.00	10,000,000.00	(616,920.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAG	0.600	93.7871	10/28/2025	10,000,000.00	9,378,710.00	10,000,000.00	(621,290.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAG	0.550	93.7204	10/28/2025	10,000,000.00	9,372,040.00	10,000,000.00	(627,960.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE	0.560	93.7337	10/28/2025	5,000,000.00	4,686,685.00	5,000,000.00	(313,315.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE	0.600	93.7765	10/29/2025	10,000,000.00	9,377,650.00	10,000,000.00	(622,350.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE	0.604	93.7765	10/29/2025	10,000,000.00	9,377,650.00	9,999,435.57	(621,785.57)
3136G46N8	FEDERAL NATIONAL MORTGAGE	0.600	93.7765	10/29/2025	5,000,000.00	4,688,825.00	5,000,000.00	(311,175.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE	0.550	93.6438	11/04/2025	10,000,000.00	9,364,380.00	10,000,000.00	(635,620.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE	0.573	93.7595	11/07/2025	14,000,000.00	13,126,330.00	13,985,568.69	(859,238.69)
3134GXBM5	FEDERAL HOME LOAN MORTGAG	0.600	93.6397	11/12/2025	5,000,000.00	4,681,985.00	5,000,000.00	(318,015.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAG	0.600	93.6397	11/12/2025	5,000,000.00	4,681,985.00	5,000,000.00	(318,015.00)
3133EPC37	FEDERAL FARM CREDIT BANKS F	4.764	99.7061	11/13/2025	8,000,000.00	7,976,488.00	8,011,988.56	(35,500.56)
3133EPC37	FEDERAL FARM CREDIT BANKS F	4.764	99.7061	11/13/2025	16,710,000.00	16,660,889.31	16,734,966.57	(74,077.26)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE	0.560	93.5315	11/17/2025	10,000,000.00	9,353,150.00	10,000,000.00	(646,850.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE	0.560	93.5315	11/17/2025	5,000,000.00	4,676,575.00	5,000,000.00	(323,425.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE	0.560	93.5315	11/17/2025	5,000,000.00	4,676,575.00	5,000,000.00	(323,425.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE	0.650	93.6456	11/18/2025	20,000,000.00	18,729,120.00	20,000,000.00	(1,270,880.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE	0.600	93.5025	11/25/2025	15,000,000.00	14,025,375.00	15,000,000.00	(974,625.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS F	0.506	93.0796	12/23/2025	12,430,000.00	11,569,794.28	12,428,833.28	(859,039.00)
3134GXHL1	FEDERAL HOME LOAN MORTGAG	0.700	93.3042	12/30/2025	10,000,000.00	9,330,420.00	10,000,000.00	(669,580.00)
3134H1NW9	FEDERAL HOME LOAN MORTGAG	4.900	99.1883	01/06/2026	10,000,000.00	9,918,830.00	10,000,000.00	(81,170.00)
3130AYPS9	FEDERAL HOME LOAN BANKS	4.800	99.2727	01/30/2026	10,000,000.00	9,927,270.00	10,000,000.00	(72,730.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	92.6714	02/18/2026	5,000,000.00	4,633,570.00	4,998,711.59	(365,141.59)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	92.5882	02/23/2026	10,000,000.00	9,258,820.00	10,000,000.00	(741,180.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.8546	02/24/2026	25,000,000.00	23,213,650.00	24,437,588.69	(1,223,938.69)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	92.5679	02/25/2026	6,000,000.00	5,554,074.00	6,000,000.00	(445,926.00)

3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.9101	02/25/2026	10,000,000.00	9,291,010.00	10,000,000.00	(708,990.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.9101	02/25/2026	15,000,000.00	13,936,515.00	15,000,000.00	(1,063,485.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	92.9984	02/26/2026	10,000,000.00	9,299,840.00	10,000,000.00	(700,160.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	92.8638	03/04/2026	16,160,000.00	15,006,790.08	15,532,225.30	(525,435.22)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	93.1191	03/05/2026	10,500,000.00	9,777,505.50	10,140,352.87	(362,847.37)
3133EP5K7	FEDERAL FARM CREDIT BANKS F	4.668	99.2088	03/13/2026	10,000,000.00	9,920,880.00	9,971,585.20	(50,705.20)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	92.5826	03/16/2026	25,000,000.00	23,145,650.00	25,000,000.00	(1,854,350.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.6477	03/18/2026	10,000,000.00	9,264,770.00	10,000,000.00	(735,230.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.6477	03/18/2026	10,000,000.00	9,264,770.00	10,000,000.00	(735,230.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	92.6477	03/18/2026	10,000,000.00	9,264,770.00	10,000,000.00	(735,230.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	92.7152	03/18/2026	15,000,000.00	13,907,280.00	15,000,000.00	(1,092,720.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.0089	03/23/2026	9,750,000.00	9,068,367.75	9,750,000.00	(681,632.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.0089	03/23/2026	9,750,000.00	9,068,367.75	9,750,000.00	(681,632.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.0089	03/23/2026	19,500,000.00	18,136,735.50	19,500,000.00	(1,363,264.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	93.0089	03/23/2026	8,921,250.00	8,297,556.49	8,918,691.47	(621,134.98)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.0089	03/23/2026	14,625,000.00	13,602,551.63	14,625,000.00	(1,022,448.38)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.0089	03/23/2026	14,625,000.00	13,602,551.63	14,625,000.00	(1,022,448.38)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.0089	03/23/2026	19,500,000.00	18,136,735.50	19,500,000.00	(1,363,264.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.0089	03/23/2026	9,750,000.00	9,068,367.75	9,750,000.00	(681,632.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	93.0089	03/23/2026	19,500,000.00	18,136,735.50	18,835,602.36	(698,866.86)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	92.7680	03/25/2026	10,000,000.00	9,276,800.00	10,000,000.00	(723,200.00)
3130B0ZD4	FEDERAL HOME LOAN BANKS	5.002	100.0558	03/30/2026	10,000,000.00	10,005,580.00	10,000,000.00	5,580.00
3133ENUL2	FEDERAL FARM CREDIT BANKS F	3.110	96.5893	04/13/2026	10,000,000.00	9,658,930.00	10,000,000.00	(341,070.00)
3133ERBJ9	FEDERAL FARM CREDIT BANKS F	4.994	99.8952	04/15/2026	10,000,000.00	9,989,520.00	9,979,135.75	10,384.25
3133EREV9	FEDERAL FARM CREDIT BANKS F	5.010	99.9861	05/15/2026	10,000,000.00	9,998,610.00	9,974,870.49	23,739.51
3133EMZS4	FEDERAL FARM CREDIT BANKS F	0.900	92.3958	05/18/2026	5,000,000.00	4,619,790.00	5,000,000.00	(380,210.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAC	5.563	99.6278	05/18/2026	15,000,000.00	14,944,170.00	14,949,002.85	(4,832.85)
3134GYRX2	FEDERAL HOME LOAN MORTGAC	5.640	99.6278	05/18/2026	25,000,000.00	24,906,950.00	24,880,324.74	26,625.26
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	92.5657	05/26/2026	5,000,000.00	4,628,285.00	5,000,000.00	(371,715.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	92.6029	05/26/2026	15,000,000.00	13,890,435.00	15,000,000.00	(1,109,565.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	92.5099	05/26/2026	10,000,000.00	9,250,990.00	10,000,000.00	(749,010.00)
3134H1V26	FEDERAL HOME LOAN MORTGAC	5.000	99.1065	05/28/2026	10,000,000.00	9,910,650.00	9,934,461.10	(23,811.10)
3130B1KC0	FEDERAL HOME LOAN BANKS	5.250	99.9325	05/28/2026	10,000,000.00	9,993,250.00	10,000,000.00	(6,750.00)
3130B1LW5	FEDERAL HOME LOAN BANKS	5.250	99.9423	05/29/2026	10,000,000.00	9,994,230.00	10,000,000.00	(5,770.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	92.3972	06/08/2026	15,000,000.00	13,859,580.00	15,000,000.00	(1,140,420.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	92.3606	06/10/2026	5,000,000.00	4,618,030.00	5,000,000.00	(381,970.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	92.3423	06/26/2026	15,000,000.00	13,851,345.00	15,000,000.00	(1,148,655.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	92.3814	06/26/2026	10,000,000.00	9,238,140.00	10,000,000.00	(761,860.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	96.8195	06/29/2026	5,250,000.00	5,083,023.75	5,250,000.00	(166,976.25)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	92.2181	07/06/2026	15,000,000.00	13,832,715.00	15,000,000.00	(1,167,285.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS F	0.990	92.0783	07/13/2026	10,000,000.00	9,207,830.00	10,000,000.00	(792,170.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS F	0.990	92.0783	07/13/2026	10,000,000.00	9,207,830.00	10,000,000.00	(792,170.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	93.2919	07/20/2026	2,375,000.00	2,215,682.63	2,242,255.91	(26,573.29)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	92.3224	07/20/2026	10,000,000.00	9,232,240.00	10,000,000.00	(767,760.00)
3133ENB66	FEDERAL FARM CREDIT BANKS F	3.174	96.5920	07/20/2026	10,000,000.00	9,659,200.00	9,995,201.23	(336,001.23)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	92.0221	07/22/2026	15,000,000.00	13,803,315.00	15,000,000.00	(1,196,685.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	92.0562	07/27/2026	10,000,000.00	9,205,620.00	10,000,000.00	(794,380.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	92.0562	07/27/2026	15,000,000.00	13,808,430.00	15,000,000.00	(1,191,570.00)
3133ENC99	FEDERAL FARM CREDIT BANKS F	3.629	97.5209	07/27/2026	20,000,000.00	19,504,180.00	20,000,000.00	(495,820.00)
3133ENV72	FEDERAL FARM CREDIT BANKS F	4.638	99.2855	07/27/2026	5,000,000.00	4,964,275.00	4,986,679.91	(22,404.91)
3133ENV72	FEDERAL FARM CREDIT BANKS F	4.590	99.2855	07/27/2026	5,000,000.00	4,964,275.00	4,991,373.52	(27,098.52)
3133ENV72	FEDERAL FARM CREDIT BANKS F	4.477	99.2855	07/27/2026	5,000,000.00	4,964,275.00	5,002,448.66	(38,173.66)
3133END80	FEDERAL FARM CREDIT BANKS F	2.873	96.2319	08/03/2026	10,000,000.00	9,623,190.00	10,025,836.28	(402,646.28)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	91.9012	08/05/2026	10,000,000.00	9,190,120.00	10,000,000.00	(809,880.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS F	4.583	99.2905	08/14/2026	15,000,000.00	14,893,575.00	14,974,691.61	(81,116.61)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	91.8000	08/17/2026	10,000,000.00	9,180,000.00	10,000,000.00	(820,000.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	91.9816	08/20/2026	10,000,000.00	9,198,160.00	10,000,000.00	(801,840.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	91.9816	08/20/2026	10,000,000.00	9,198,160.00	9,879,092.68	(680,932.68)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	91.9816	08/20/2026	15,000,000.00	13,797,240.00	14,369,451.22	(572,211.22)
3133ENH45	FEDERAL FARM CREDIT BANKS F	3.137	96.4163	08/24/2026	5,000,000.00	4,820,815.00	4,998,773.99	(177,958.99)
3133ENH45	FEDERAL FARM CREDIT BANKS F	3.294	96.4163	08/24/2026	5,000,000.00	4,820,815.00	4,982,481.43	(161,666.43)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	91.7528	08/25/2026	10,000,000.00	9,175,280.00	10,000,000.00	(824,720.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	91.7445	08/26/2026	15,000,000.00	13,761,675.00	15,000,000.00	(1,238,325.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	91.7445	08/26/2026	15,000,000.00	13,761,675.00	15,000,000.00	(1,238,325.00)
3133ERFT3	FEDERAL FARM CREDIT BANKS F	4.930	100.0773	08/28/2026	10,000,000.00	10,007,730.00	9,984,258.49	23,471.51
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	97.6941	09/11/2026	5,000,000.00	4,884,705.00	4,980,067.44	(95,362.44)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	98.7572	09/11/2026	1,000,000.00	987,572.00	998,720.89	(11,148.89)
3133EPSW0	FEDERAL FARM CREDIT BANKS F	5.200	99.6250	09/25/2026	25,000,000.00	24,906,250.00	25,000,000.00	(93,750.00)
3130APSM3	FEDERAL HOME LOAN BANKS	1.040	91.5358	09/28/2026	15,000,000.00	13,730,370.00	15,000,000.00	(1,269,630.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	91.5604	09/28/2026	15,000,000.00	13,734,060.00	15,000,000.00	(1,265,940.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	91.4333	09/30/2026	10,000,000.00	9,143,330.00	10,000,000.00	(856,670.00)
3133ENT67	FEDERAL FARM CREDIT BANKS F	4.318	98.4071	10/19/2026	5,000,000.00	4,920,355.00	4,992,616.02	(72,261.02)
3133ENT67	FEDERAL FARM CREDIT BANKS F	4.318	98.4071	10/19/2026	5,000,000.00	4,920,355.00	4,992,616.02	(72,261.02)
3133ENBK5	FEDERAL FARM CREDIT BANKS F	1.249	91.5790	10/20/2026	10,000,000.00	9,157,900.00	9,974,736.19	(816,836.19)
3133ENBK5	FEDERAL FARM CREDIT BANKS F	1.340	91.5790	10/20/2026	10,000,000.00	9,157,900.00	9,953,953.81	(796,053.81)
3133EN7A2	FEDERAL FARM CREDIT BANKS F	3.827	97.0906	10/26/2026	4,300,000.00	4,174,895.80	4,280,855.26	(105,959.46)
3134GW4C7	FEDERAL HOME LOAN MORTGAC	3.046	90.7658	10/27/2026	20,000,000.00	18,153,160.00	18,998,097.32	(844,937.32)

3134GW4C7	FEDERAL HOME LOAN MORTGAG	3.092	90.7658	10/27/2026	20,000,000.00	18,153,160.00	18,974,263.99	(821,103.99)
3134GW4C7	FEDERAL HOME LOAN MORTGAG	3.488	90.7658	10/27/2026	5,000,000.00	4,538,290.00	4,701,750.95	(163,460.95)
3134GW6C5	FEDERAL HOME LOAN MORTGAG	3.122	90.7572	10/28/2026	15,000,000.00	13,613,580.00	14,223,360.44	(609,780.44)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.2097	10/29/2026	10,000,000.00	9,620,970.00	10,000,000.00	(379,030.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS F	1.430	91.9958	11/23/2026	10,000,000.00	9,199,580.00	10,000,000.00	(800,420.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	92.1498	11/24/2026	20,000,000.00	18,429,960.00	19,998,505.77	(1,568,545.77)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.2914	12/11/2026	5,000,000.00	4,964,570.00	5,059,233.60	(94,663.60)
3133EN4G2	FEDERAL FARM CREDIT BANKS F	3.923	97.9672	12/15/2026	25,000,000.00	24,491,800.00	25,009,676.08	(517,876.08)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	91.5710	12/21/2026	10,000,000.00	9,157,100.00	9,986,191.60	(829,091.60)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	91.8808	12/30/2026	25,000,000.00	22,970,200.00	25,000,000.00	(2,029,800.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS F	1.908	91.7018	01/11/2027	10,000,000.00	9,170,180.00	9,891,229.14	(721,049.14)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	98.4728	01/15/2027	20,000,000.00	19,694,560.00	19,960,157.12	(265,597.12)
3133ENLZ1	FEDERAL FARM CREDIT BANKS F	1.860	92.3760	01/26/2027	10,000,000.00	9,237,600.00	9,979,793.84	(742,193.84)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	92.1705	01/28/2027	10,000,000.00	9,217,050.00	9,928,342.45	(711,292.45)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	92.1705	01/28/2027	20,000,000.00	18,434,100.00	19,805,692.05	(1,371,592.05)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.2921	01/28/2027	11,250,000.00	10,382,861.25	11,250,000.00	(867,138.75)
3134HIQV8	FEDERAL HOME LOAN MORTGAG	5.000	98.9532	01/28/2027	20,000,000.00	19,790,640.00	20,000,000.00	(209,360.00)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	89.9288	02/10/2027	10,000,000.00	8,992,880.00	9,764,656.62	(771,776.62)
3135GANR8	FEDERAL NATIONAL MORTGAGE	5.295	99.3214	02/12/2027	10,000,000.00	9,932,140.00	9,986,493.15	(54,353.15)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	89.9202	02/17/2027	10,000,000.00	8,992,020.00	9,460,417.39	(468,397.39)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	90.2896	02/24/2027	15,000,000.00	13,543,440.00	14,600,965.23	(1,057,525.23)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	90.2896	02/24/2027	20,000,000.00	18,057,920.00	18,996,624.78	(938,704.78)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	92.7374	02/25/2027	10,000,000.00	9,273,740.00	10,000,000.00	(726,260.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.7374	02/25/2027	5,000,000.00	4,636,870.00	5,000,000.00	(363,130.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.7374	02/25/2027	5,000,000.00	4,636,870.00	5,000,000.00	(363,130.00)
3135GAPM7	FEDERAL NATIONAL MORTGAGE	5.520	99.7543	02/26/2027	10,000,000.00	9,975,430.00	10,000,000.00	(24,570.00)
3130B0C98	FEDERAL HOME LOAN BANKS	5.260	99.7221	03/02/2027	15,000,000.00	14,958,315.00	15,000,000.00	(41,685.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	93.9360	03/22/2027	5,000,000.00	4,696,800.00	5,000,000.00	(303,200.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.0971	03/25/2027	10,000,000.00	9,509,710.00	10,000,000.00	(490,290.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.0971	03/25/2027	10,000,000.00	9,509,710.00	10,000,000.00	(490,290.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.0971	03/25/2027	10,000,000.00	9,509,710.00	10,000,000.00	(490,290.00)
3133EP6K6	FEDERAL FARM CREDIT BANKS F	4.617	99.4175	03/26/2027	16,047,000.00	15,953,526.23	15,997,709.44	(44,183.21)
3130B0TY5	FEDERAL HOME LOAN BANKS	4.846	100.0971	04/09/2027	10,000,000.00	10,009,710.00	9,974,831.84	34,878.16
3133ENV9D	FEDERAL FARM CREDIT BANKS F	2.913	95.0785	04/26/2027	10,000,000.00	9,507,850.00	9,989,792.77	(481,942.77)
3133EN6V7	FEDERAL FARM CREDIT BANKS F	3.606	97.0869	04/26/2027	8,000,000.00	7,766,952.00	8,004,260.58	(237,308.58)
3133EN6V7	FEDERAL FARM CREDIT BANKS F	3.623	97.0869	04/26/2027	2,000,000.00	1,941,738.00	2,000,187.08	(58,449.08)
3133EN6V7	FEDERAL FARM CREDIT BANKS F	3.744	97.0869	04/26/2027	4,820,000.00	4,679,588.58	4,804,894.19	(125,305.61)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.1556	04/28/2027	10,000,000.00	9,615,560.00	10,000,000.00	(384,440.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.4011	04/29/2027	10,000,000.00	9,540,110.00	10,000,000.00	(459,890.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.7452	05/26/2027	10,000,000.00	9,674,520.00	10,000,000.00	(325,480.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAG	5.025	98.9999	05/26/2027	15,000,000.00	14,849,985.00	15,000,000.00	(150,015.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	96.6789	06/11/2027	10,000,000.00	9,667,890.00	10,112,840.58	(444,950.58)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	98.4209	06/11/2027	8,260,000.00	8,129,566.34	8,288,480.15	(8,288,480.15)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	98.4209	06/11/2027	10,000,000.00	9,842,090.00	10,019,335.61	(177,245.61)
3133EPMV4	FEDERAL FARM CREDIT BANKS F	4.133	98.4150	06/15/2027	7,225,000.00	7,110,483.75	7,223,349.24	(112,865.49)
3133EPMV4	FEDERAL FARM CREDIT BANKS F	4.133	98.4150	06/15/2027	15,000,000.00	14,762,250.00	14,996,584.19	(234,334.19)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.0339	06/28/2027	10,000,000.00	9,603,390.00	10,000,000.00	(396,610.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.2354	06/30/2027	15,000,000.00	14,735,310.00	15,000,000.00	(264,690.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAG	4.250	97.5757	06/30/2027	10,000,000.00	9,757,570.00	10,000,000.00	(242,430.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	97.7491	06/30/2027	25,000,000.00	24,437,275.00	25,000,000.00	(562,725.00)
3133ENB33	FEDERAL FARM CREDIT BANKS F	3.075	95.3295	07/19/2027	10,000,000.00	9,532,950.00	9,992,801.48	(459,851.48)
3134GYDU3	FEDERAL HOME LOAN MORTGAG	4.720	98.2677	07/30/2027	25,000,000.00	24,566,925.00	25,000,000.00	(433,075.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	98.3558	09/10/2027	2,000,000.00	1,967,116.00	1,993,314.67	(26,198.67)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	98.3558	09/10/2027	3,000,000.00	2,950,674.00	2,989,860.00	(39,186.00)
3133ENL99	FEDERAL FARM CREDIT BANKS F	3.467	96.0918	09/15/2027	10,000,000.00	9,609,180.00	9,972,441.46	(363,261.46)
3133ENL99	FEDERAL FARM CREDIT BANKS F	3.830	96.0918	09/15/2027	10,000,000.00	9,609,180.00	9,865,050.38	(255,870.38)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.0429	09/27/2027	20,000,000.00	19,408,580.00	19,998,671.41	(590,091.41)
3133EPXB6	FEDERAL FARM CREDIT BANKS F	4.754	99.8534	09/28/2027	10,000,000.00	9,985,340.00	9,961,444.49	23,895.51
3133EPXB6	FEDERAL FARM CREDIT BANKS F	4.730	99.8534	09/28/2027	20,000,000.00	19,970,680.00	19,937,347.30	33,332.70
3133EPXB6	FEDERAL FARM CREDIT BANKS F	4.733	99.8534	09/28/2027	20,000,000.00	19,970,680.00	19,935,020.67	35,659.33
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.4079	09/29/2027	5,000,000.00	4,920,395.00	5,000,000.00	(79,605.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.4079	09/29/2027	5,000,000.00	4,920,395.00	5,000,000.00	(79,605.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.4079	09/29/2027	7,225,000.00	7,109,970.78	7,225,000.00	(115,029.23)
3133ENQ29	FEDERAL FARM CREDIT BANKS F	4.122	97.9514	09/29/2027	15,000,000.00	14,692,710.00	14,945,654.37	(252,944.37)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	100.3859	09/29/2027	15,000,000.00	15,057,885.00	15,009,355.75	48,529.25
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.8809	09/30/2027	13,000,000.00	12,854,517.00	13,000,000.00	(145,483.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.2256	09/30/2027	15,000,000.00	14,583,840.00	15,000,000.00	(416,160.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS F	5.825	99.7085	10/04/2027	10,000,000.00	9,970,850.00	9,974,948.67	(4,098.67)
3133EPH81	FEDERAL FARM CREDIT BANKS F	4.500	99.4712	10/04/2027	25,000,000.00	24,867,800.00	25,001,307.14	(133,507.14)
3130B0Q77	FEDERAL HOME LOAN BANKS	5.000	98.9553	10/08/2027	10,000,000.00	9,895,530.00	10,000,000.00	(104,470.00)
3133EPYMI	FEDERAL FARM CREDIT BANKS F	4.804	100.2372	10/13/2027	10,000,000.00	10,023,720.00	9,983,764.75	39,955.25
3133ENS50	FEDERAL FARM CREDIT BANKS F	4.231	98.3132	10/14/2027	23,775,000.00	23,373,963.30	23,699,361.52	(325,398.22)
31422XM90	FEDERAL AGRICULTURAL MORTG	4.320	98.7546	10/21/2027	5,000,000.00	4,937,730.00	5,000,000.00	(62,270.00)
31422XM90	FEDERAL AGRICULTURAL MORTG	4.320	98.7546	10/21/2027	5,000,000.00	4,937,730.00	5,000,000.00	(62,270.00)
31422XM90	FEDERAL AGRICULTURAL MORTG	4.320	98.7546	10/21/2027	5,000,000.00	4,937,730.00	5,000,000.00	(62,270.00)
3133ENV23	FEDERAL FARM CREDIT BANKS F	5.503	99.3886	10/25/2027	5,000,000.00	4,969,430.00	4,996,598.14	(27,168.14)
3133ENV23	FEDERAL FARM CREDIT BANKS F	5.503	99.3886	10/25/2027	5,000,000.00	4,969,430.00	4,996,586.91	(27,156.91)

3133ENW63	FEDERAL FARM CREDIT BANKS F	4.284	98.6995	10/27/2027	5,000,000.00	4,934,975.00	5,013,784.64	(78,809.64)
3133ENW63	FEDERAL FARM CREDIT BANKS F	4.195	98.6995	10/27/2027	3,715,000.00	3,666,686.43	3,735,343.38	(68,656.96)
3133ENW63	FEDERAL FARM CREDIT BANKS F	4.252	98.6995	10/27/2027	15,000,000.00	14,804,925.00	15,056,170.49	(251,245.49)
31422XQ70	FEDERAL AGRICULTURAL MORTG	4.050	97.9051	11/22/2027	12,000,000.00	11,748,612.00	12,000,000.00	(251,388.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.7540	11/29/2027	4,895,000.00	4,882,958.30	4,899,545.12	(16,586.82)
3133EN3H1	FEDERAL FARM CREDIT BANKS F	4.080	97.8931	11/29/2027	25,000,000.00	24,473,275.00	24,937,361.22	(464,086.22)
3133EN3H1	FEDERAL FARM CREDIT BANKS F	4.077	97.8931	11/29/2027	25,000,000.00	24,473,275.00	24,939,886.14	(466,611.14)
3133EN3H1	FEDERAL FARM CREDIT BANKS F	4.061	97.8931	11/29/2027	25,000,000.00	24,473,275.00	24,952,132.53	(478,857.53)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	98.7105	12/10/2027	25,000,000.00	24,677,625.00	25,360,028.37	(682,403.37)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	98.7105	12/10/2027	50,000,000.00	49,355,250.00	50,390,119.65	(1,034,869.65)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	98.7105	12/10/2027	15,000,000.00	14,806,575.00	15,100,774.66	(294,199.66)
3133EN4S6	FEDERAL FARM CREDIT BANKS F	3.896	97.0446	12/22/2027	15,000,000.00	14,556,690.00	14,929,999.12	(373,309.12)
3134GYAJ1	FEDERAL HOME LOAN MORTGAG	4.800	98.1028	12/30/2027	25,000,000.00	24,525,700.00	25,000,000.00	(474,300.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAG	4.510	97.5290	12/30/2027	25,000,000.00	24,382,250.00	25,000,000.00	(617,750.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS F	4.000	97.9779	01/06/2028	25,000,000.00	24,494,475.00	25,000,000.00	(505,525.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS F	3.713	97.9779	01/06/2028	20,000,000.00	19,595,580.00	20,187,110.10	(591,530.10)
3133EN5N6	FEDERAL FARM CREDIT BANKS F	3.757	97.9779	01/06/2028	18,000,000.00	17,636,022.00	18,141,833.20	(505,811.20)
3133EN5N6	FEDERAL FARM CREDIT BANKS F	3.530	97.9779	01/06/2028	10,000,000.00	9,797,790.00	10,153,909.01	(356,119.01)
3134GYG71	FEDERAL HOME LOAN MORTGAG	5.050	99.0007	01/26/2028	10,000,000.00	9,900,070.00	10,000,000.00	(99,930.00)
3134GYG97	FEDERAL HOME LOAN MORTGAG	4.180	97.1314	02/07/2028	25,000,000.00	24,282,850.00	25,000,000.00	(717,150.00)
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	98.4224	02/09/2028	10,000,000.00	9,842,240.00	10,000,000.00	(157,760.00)
3135GAQ79	FEDERAL NATIONAL MORTGAGE	5.351	99.1787	03/06/2028	10,000,000.00	9,917,870.00	9,983,060.27	(65,190.27)
3135GAQH7	FEDERAL NATIONAL MORTGAGE	5.262	99.1437	03/21/2028	10,000,000.00	9,914,370.00	9,985,739.22	(71,369.22)
3133EP6Q3	FEDERAL FARM CREDIT BANKS F	5.254	99.2448	03/27/2028	10,000,000.00	9,924,480.00	9,995,222.60	(70,742.60)
3133EPEK7	FEDERAL FARM CREDIT BANKS F	4.620	98.0762	04/03/2028	10,000,000.00	9,807,620.00	10,000,000.00	(192,380.00)
3130B0PN3	FEDERAL HOME LOAN BANKS	4.780	98.9220	04/06/2028	20,000,000.00	19,784,400.00	20,000,000.00	(215,600.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS F	3.784	97.4159	04/25/2028	10,000,000.00	9,741,590.00	10,032,112.10	(290,522.10)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	98.9635	04/26/2028	20,000,000.00	19,792,700.00	20,000,000.00	(207,300.00)
3134GYR38	FEDERAL HOME LOAN MORTGAG	5.700	99.8564	05/15/2028	10,000,000.00	9,985,640.00	10,000,000.00	(14,360.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS F	4.290	97.1370	05/16/2028	25,000,000.00	24,284,250.00	25,000,000.00	(715,750.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS F	4.290	97.1370	05/16/2028	25,000,000.00	24,284,250.00	25,000,000.00	(715,750.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	98.9342	05/23/2028	10,000,000.00	9,893,420.00	10,000,000.00	(106,580.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS F	4.727	98.0068	05/30/2028	10,000,000.00	9,800,680.00	9,980,013.70	(179,333.70)
3133EPLE3	FEDERAL FARM CREDIT BANKS F	4.775	98.0068	05/30/2028	9,276,000.00	9,091,110.77	9,241,528.82	(150,418.05)
3134GYTV4	FEDERAL HOME LOAN MORTGAG	5.410	99.3390	06/07/2028	25,000,000.00	24,834,750.00	25,000,000.00	(165,250.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAG	5.410	99.3390	06/07/2028	10,000,000.00	9,933,900.00	10,000,000.00	(66,100.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	96.8914	06/09/2028	10,000,000.00	9,689,140.00	9,948,058.35	(258,918.35)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	97.7987	06/09/2028	10,000,000.00	9,779,870.00	10,004,416.71	(224,546.71)
3133EPNH4	FEDERAL FARM CREDIT BANKS F	4.171	97.3237	06/21/2028	15,000,000.00	14,598,555.00	14,838,791.64	(240,236.64)
3134GYUC4	FEDERAL HOME LOAN MORTGAG	5.200	99.9892	06/28/2028	10,000,000.00	9,998,920.00	10,000,000.00	(1,080.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAG	6.000	100.0433	06/28/2028	25,000,000.00	25,010,825.00	25,000,000.00	10,825.00
3134GYXF4	FEDERAL HOME LOAN MORTGAG	6.000	100.0346	07/27/2028	10,000,000.00	10,003,460.00	10,000,000.00	3,460.00
3133EPJE6	FEDERAL FARM CREDIT BANKS F	4.357	95.8290	08/09/2028	10,000,000.00	9,582,900.00	9,680,517.24	(97,617.24)
3133EPTA3	FEDERAL FARM CREDIT BANKS F	5.300	98.9054	08/14/2028	25,000,000.00	24,726,350.00	24,825,178.17	(98,828.17)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.5933	08/22/2028	15,000,000.00	14,938,995.00	14,993,665.85	(54,670.85)
3133EPUN3	FEDERAL FARM CREDIT BANKS F	4.529	99.5884	08/28/2028	10,000,000.00	9,958,840.00	9,983,636.73	(24,796.73)
3133EPUN3	FEDERAL FARM CREDIT BANKS F	4.529	99.5884	08/28/2028	10,000,000.00	9,958,840.00	9,983,636.73	(24,796.73)
3133EPUN3	FEDERAL FARM CREDIT BANKS F	4.496	99.5884	08/28/2028	25,000,000.00	24,897,100.00	24,989,825.94	(92,725.94)
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	99.1073	09/08/2028	5,000,000.00	4,955,365.00	5,005,208.54	(49,843.54)
3133EPWK7	FEDERAL FARM CREDIT BANKS F	4.525	99.5829	09/22/2028	10,000,000.00	9,958,290.00	9,990,523.26	(32,233.26)
3133EPWK7	FEDERAL FARM CREDIT BANKS F	4.684	99.5829	09/22/2028	10,000,000.00	9,958,290.00	9,929,813.95	28,476.05
3133EPWK7	FEDERAL FARM CREDIT BANKS F	4.762	99.5829	09/22/2028	10,000,000.00	9,958,290.00	9,900,374.24	57,915.76
3133EPWM3	FEDERAL FARM CREDIT BANKS F	5.040	99.5549	09/22/2028	25,000,000.00	24,888,725.00	25,000,000.00	(111,275.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS F	5.480	99.6669	10/02/2028	10,000,000.00	9,966,690.00	10,000,000.00	(33,310.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS F	5.539	99.6669	10/02/2028	25,000,000.00	24,916,725.00	24,944,698.80	(27,973.80)
3134H1FG3	FEDERAL HOME LOAN MORTGAG	5.750	100.0973	10/11/2028	10,500,000.00	10,510,216.50	10,500,000.00	10,216.50
3134H1GP2	FEDERAL HOME LOAN MORTGAG	6.000	100.0401	10/17/2028	25,000,000.00	25,010,025.00	25,000,000.00	10,025.00
3133EPYT6	FEDERAL FARM CREDIT BANKS F	5.520	99.7773	10/20/2028	25,000,000.00	24,944,325.00	25,000,000.00	(55,675.00)
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	100.2464	10/20/2028	40,000,000.00	40,098,560.00	40,000,000.00	98,560.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	99.9849	11/03/2028	25,000,000.00	24,996,225.00	25,000,000.00	(3,775.00)
3134H1KZ5	FEDERAL HOME LOAN MORTGAG	5.500	99.3914	11/27/2028	10,000,000.00	9,939,140.00	10,000,000.00	(60,860.00)
3134H1KZ5	FEDERAL HOME LOAN MORTGAG	5.500	99.3914	11/27/2028	10,000,000.00	9,939,140.00	10,000,000.00	(60,860.00)
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.4894	12/06/2028	10,000,000.00	9,948,940.00	10,000,000.00	(51,060.00)
3133EPX59	FEDERAL FARM CREDIT BANKS F	5.462	99.5902	01/23/2029	10,000,000.00	9,959,020.00	9,986,844.96	(27,824.96)
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	97.9263	02/02/2029	10,000,000.00	9,792,630.00	10,000,000.00	(207,370.00)
3133EP4A0	FEDERAL FARM CREDIT BANKS F	4.309	98.5347	02/28/2029	15,000,000.00	14,780,205.00	14,953,288.90	(173,083.90)
3133EPSU5	FEDERAL FARM CREDIT BANKS F	4.238	98.0698	03/20/2029	25,000,000.00	24,517,450.00	24,877,995.45	(360,545.45)
3130B0TF6	FEDERAL HOME LOAN BANKS	4.750	98.7844	04/09/2029	10,000,000.00	9,878,440.00	10,000,000.00	(121,560.00)
3133ERAK7	FEDERAL FARM CREDIT BANKS F	4.382	99.1274	04/10/2029	20,000,000.00	19,825,480.00	19,993,782.26	(168,302.26)
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Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384XR5	FEDERAL HOME LOAN BANKS	5.115	99.9852	06/03/2024	10,000,000.00	9,998,520.00	9,997,263.89	1,256.11

313384XR5	FEDERAL HOME LOAN BANKS	5.372	99.9852	06/03/2024	15,000,000.00	14,997,780.00	14,995,670.83	2,109.17
313384XS3	FEDERAL HOME LOAN BANKS	5.373	99.9852	06/04/2024	15,000,000.00	14,997,780.00	14,993,506.25	4,273.75
313384XT1	FEDERAL HOME LOAN BANKS	5.084	99.9705	06/05/2024	10,000,000.00	9,997,050.00	9,994,561.11	2,488.89
313384YA1	FEDERAL HOME LOAN BANKS	5.457	99.8673	06/12/2024	15,000,000.00	14,980,095.00	14,975,845.83	4,249.17
313384YF0	FEDERAL HOME LOAN BANKS	5.281	99.7933	06/17/2024	15,000,000.00	14,968,995.00	14,966,066.67	2,928.33
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	99.5270	07/05/2024	10,000,000.00	9,952,700.00	9,950,511.07	2,188.93
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	99.2453	07/24/2024	10,000,000.00	9,924,530.00	9,923,959.72	570.28
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	99.2453	07/24/2024	15,000,000.00	14,886,795.00	14,891,239.58	(4,444.58)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	99.2453	07/24/2024	25,000,000.00	24,811,325.00	24,818,732.64	(7,407.64)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	99.2453	07/24/2024	10,000,000.00	9,924,530.00	9,927,493.06	(2,963.06)
459516ZU7	INTERNATIONAL FINANCE CORP	5.252	99.2394	07/24/2024	50,000,000.00	49,619,700.00	49,622,375.00	(2,675.00)
313384A25	FEDERAL HOME LOAN BANKS	5.065	99.1564	07/30/2024	25,000,000.00	24,789,100.00	24,798,006.95	(8,906.95)
313384C23	FEDERAL HOME LOAN BANKS	5.397	98.9228	08/15/2024	10,000,000.00	9,892,280.00	9,891,666.67	613.33
313384C23	FEDERAL HOME LOAN BANKS	5.397	98.9228	08/15/2024	10,000,000.00	9,892,280.00	9,891,666.67	613.33
313384G29	FEDERAL HOME LOAN BANKS	5.237	98.4599	09/16/2024	10,000,000.00	9,845,990.00	9,849,605.55	(3,615.55)
313384J75	FEDERAL HOME LOAN BANKS	5.208	98.1583	10/07/2024	10,000,000.00	9,815,830.00	9,821,333.53	(5,503.53)
313384N39	FEDERAL HOME LOAN BANKS	4.865	97.7605	11/04/2024	15,000,000.00	14,664,075.00	14,693,850.00	(29,775.00)
313384N39	FEDERAL HOME LOAN BANKS	5.294	97.7605	11/04/2024	10,000,000.00	9,776,050.00	9,776,183.33	(133.33)
313384N39	FEDERAL HOME LOAN BANKS	5.294	97.7605	11/04/2024	15,000,000.00	14,664,075.00	14,664,275.00	(200.00)
313384N70	FEDERAL HOME LOAN BANKS	4.921	97.7058	11/08/2024	25,000,000.00	24,426,450.00	24,471,666.67	(45,216.67)
313384V30	FEDERAL HOME LOAN BANKS	4.999	96.9759	12/30/2024	10,000,000.00	9,697,590.00	9,715,566.67	(17,976.67)
313385AC0	FEDERAL HOME LOAN BANKS	5.243	96.9214	01/03/2025	25,000,000.00	24,230,350.00	24,235,750.00	(5,400.00)
313385AJ5	FEDERAL HOME LOAN BANKS	5.242	96.8400	01/09/2025	25,000,000.00	24,210,000.00	24,215,291.67	(5,291.67)
313385AK2	FEDERAL HOME LOAN BANKS	5.076	96.8264	01/10/2025	50,000,000.00	48,477,715.27	48,477,715.27	(64,515.27)
313385AK2	FEDERAL HOME LOAN BANKS	5.243	96.8264	01/10/2025	25,000,000.00	24,206,600.00	24,211,757.75	(5,157.75)
313385AK2	FEDERAL HOME LOAN BANKS	5.243	96.8264	01/10/2025	25,000,000.00	24,206,600.00	24,211,756.89	(5,156.89)
313385AK2	FEDERAL HOME LOAN BANKS	5.241	96.8264	01/10/2025	25,000,000.00	24,206,600.00	24,211,756.95	(5,156.95)
313385AY2	FEDERAL HOME LOAN BANKS	4.837	96.6509	01/23/2025	14,470,000.00	13,985,385.23	14,027,008.95	(41,623.72)
313313BM9	FEDERAL FARM CREDIT BANKS F	5.013	96.4766	02/05/2025	50,000,000.00	48,238,300.00	48,322,708.33	(84,408.33)
313385FB7	FEDERAL HOME LOAN BANKS	5.160	95.3504	05/02/2025	50,000,000.00	47,675,200.00	47,685,243.06	(10,043.06)
---	---	5.168	97.8637	10/30/2024	629,470,000.00	615,895,755.23	616,230,035.54	(334,280.31)

Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BHCY1	FHMS K-044 A2	5.154	98.2949	01/25/2025	18,467,049.14	18,152,173.76	18,221,430.75	(69,256.98)
3137BHCY1	FHMS K-044 A2	5.179	98.2949	01/25/2025	14,825,828.80	14,573,038.63	14,618,615.29	(45,576.66)
3137FEUA6	FHMS K-730 A2	5.396	98.7858	01/25/2025	47,258,258.50	46,684,429.82	46,773,177.99	(88,748.17)
---	---	5.301	98.5833	01/25/2025	80,551,136.44	79,409,642.22	79,613,224.03	(203,581.81)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	94.6477	05/25/2027	11,536,996.20	10,919,501.90	11,448,044.28	(528,542.38)
3136B2HA3	FNA 2018-M10 A2	5.208	94.4077	07/25/2028	9,744,224.19	9,199,300.58	9,291,064.71	(91,764.13)
---	---	4.236	94.5402	12/02/2027	21,281,220.39	20,118,802.47	20,739,108.99	(620,306.52)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137FARE0	FHMS K-727 A2	5.613	99.5140	07/25/2024	13,932,446.13	13,864,740.15	13,903,628.63	(38,888.48)
3137FG7F6	FHMS K-732 A2	5.197	98.3990	05/25/2025	15,032,464.91	14,791,797.85	14,832,492.64	(40,694.79)
3137BM7C4	FHMS K-051 A2	4.877	97.4838	09/25/2025	9,200,000.00	8,968,509.69	9,022,394.33	(53,884.64)
3137FMU67	FHMS K-735 A2	3.518	95.8705	05/25/2026	14,598,082.05	13,995,258.92	14,427,092.59	(431,833.66)
3137BRQJ7	FHMS K-057 A2	4.657	95.1757	07/25/2026	15,000,000.00	14,276,351.55	14,404,368.88	(128,017.33)
3137FNWX4	FHMS K-736 A2	3.655	94.6928	07/25/2026	10,000,000.00	9,469,282.80	9,743,341.56	(274,058.76)
3137BTUM1	FHMS K-061 A2	4.501	96.0268	11/25/2026	8,898,458.22	8,544,903.17	8,672,894.18	(127,991.01)
3137BTUM1	FHMS K-061 A2	4.561	96.0268	11/25/2026	8,404,099.43	8,070,186.32	8,177,607.31	(107,420.99)
3137BYLD0	FHMS K-L01 A2E	4.184	95.2352	02/25/2027	15,000,000.00	14,285,284.95	14,672,372.75	(387,087.80)
3137BXQY1	FHMS K-064 A2	3.154	95.3382	03/25/2027	1,000,000.00	953,381.93	1,001,012.78	(47,630.85)
3137BXSX3	FHMS K-IR2 A2	4.545	94.8504	03/25/2027	15,000,000.00	14,227,564.35	14,448,804.28	(221,239.93)
3137F2LJ3	FHMS K-066 A2	3.111	94.7379	06/25/2027	11,095,000.00	10,511,170.01	11,088,539.59	(577,369.58)
3137FBBX3	FHMS K-068 A2	4.548	94.7734	08/25/2027	9,525,000.00	9,027,162.64	9,154,775.91	(127,613.27)
3132XGRH1	FH WN2287	3.945	95.1993	11/01/2027	24,808,399.50	23,617,423.16	24,655,573.49	(1,038,150.33)
3132XGRH1	FH WN2287	4.073	95.1993	11/01/2027	24,808,399.50	23,617,423.16	24,597,842.57	(980,419.41)
3132XGQ74	FH WN2277	4.062	95.9719	11/01/2027	9,923,359.80	9,523,635.75	9,841,895.54	(318,259.79)
3132XFLR7	FH WN1235	4.690	96.5704	01/01/2028	20,000,000.00	19,314,085.40	19,817,105.31	(503,019.91)
3132XFLR7	FH WN1235	4.333	96.5704	01/01/2028	10,000,000.00	9,657,042.70	9,963,692.68	(306,649.98)
3137FGZH1	FHMS K-W06 A2	5.290	95.5720	06/25/2028	25,000,000.00	23,893,005.25	23,719,855.59	173,149.66
3137FJYH6	FHMS K-W07 A2	5.264	94.1367	09/25/2028	16,627,402.00	15,652,490.03	15,628,263.94	24,226.10
3132XGX35	FH WN2497	4.611	98.3216	10/01/2028	28,340,000.00	27,864,352.49	28,202,515.41	(338,162.91)

3132XGYU4	FH WN2522	4.779	98.2923	12/01/2028	10,000,000.00	9,829,228.60	9,891,004.87	(61,776.27)
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**Agency MBS
FNMA**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AMST7	FNA 2015-M03 A2	6.104	98.6740	10/25/2024	11,324,748.00	11,174,584.11	11,212,403.30	(37,819.19)
3138LAF46	FN AM9186	5.429	96.9963	06/01/2025	5,416,135.48	5,253,449.93	5,310,361.70	(56,911.77)
3140JAVC9	FN BM6010	4.860	98.0001	09/01/2025	16,950,026.13	16,611,035.27	16,692,202.69	(81,167.42)
3138LCH81	FN AN0254	3.738	96.4436	12/01/2025	7,252,310.88	6,994,392.23	7,192,534.84	(198,142.61)
3138LCHR9	FEDERAL NATIONAL MORTGAGE	2.939	96.4436	12/01/2025	13,866,750.90	13,373,598.62	13,861,211.21	(487,612.58)
3138LCW35	FN AN0665	5.458	96.3425	02/01/2026	14,719,733.27	14,181,365.21	14,254,000.25	(72,635.04)
3138LD5W9	FN AN1760	4.176	94.5143	06/01/2026	15,000,000.00	14,177,142.15	14,789,822.72	(612,680.57)
3138LENE7	FN AN2188	3.543	94.2521	07/01/2026	9,844,597.30	9,748,740.18	9,748,027.35	(469,287.17)
3140HV2G8	FN BL4374	4.291	92.7844	10/01/2026	21,300,000.00	19,763,086.57	20,148,495.35	(385,408.78)
3138LHUZ5	FN AN5099	3.076	94.7902	04/01/2027	23,735,724.00	22,499,135.98	23,722,205.30	(1,223,069.32)
3138LHZL1	FN AN5246	3.365	94.5423	05/01/2027	7,100,000.00	6,712,500.39	7,080,156.02	(367,655.63)
3138LJST3	FN AN6257	4.582	94.4848	08/01/2027	15,127,085.73	14,292,798.36	14,612,641.67	(487,843.31)
3136AY6X6	FNA 2017-M15 A2	4.609	93.8404	09/25/2027	14,424,526.37	13,536,037.86	13,983,613.21	(447,575.35)
3138LKZ34	FN AN7061	6.197	92.8414	10/01/2027	12,800,000.00	11,883,693.70	12,089,853.36	(206,159.67)
3136BML55	FNA 2022-M11 A2	4.554	93.5485	10/25/2027	26,263,574.40	24,569,174.91	25,405,176.87	(836,001.96)
3140LHVX5	FN BS6929	4.280	97.4356	11/01/2027	31,100,000.00	30,302,474.71	31,028,365.41	(725,890.70)
3140LH4A5	FN BS7116	4.363	98.5461	11/01/2027	20,210,000.00	19,916,168.83	20,210,000.00	(293,831.17)
3140LHSB7	FN BS6813	4.363	97.8382	02/01/2028	19,478,000.00	19,056,920.12	19,464,436.12	(407,516.01)
3140LJS23	FN BS7736	4.416	96.9948	02/01/2028	20,000,000.00	19,398,954.60	19,799,819.34	(400,864.74)
3140LJS23	FN BS7736	4.071	96.9948	02/01/2028	15,000,000.00	14,549,215.95	15,000,000.00	(450,784.05)
3140LJS23	FN BS7736	4.078	96.9948	02/01/2028	10,000,000.00	9,699,477.30	10,000,000.00	(300,522.70)
3140LKC8	FN BS8358	4.074	97.0283	04/01/2028	24,459,000.00	23,732,161.19	24,459,000.00	(726,838.81)
3140LKJP9	FN BS8369	4.649	98.2672	05/01/2028	16,850,000.00	16,558,024.72	16,677,578.86	(119,554.15)
3140LKM6	FN BS8367	4.651	97.4283	05/01/2028	14,563,000.00	14,188,480.27	14,321,614.41	(133,134.14)
3140LKKW2	FN BS8408	4.658	98.1856	06/01/2028	12,003,000.00	11,785,213.01	11,886,336.15	(101,123.14)
3140LKYQ0	FN BS8818	4.526	96.2183	06/01/2028	25,000,000.00	24,054,570.25	24,483,483.57	(428,913.32)
3140LKU84	FN BS8706	4.510	96.8300	06/01/2028	25,000,000.00	24,207,507.75	24,574,838.91	(367,331.16)
3136BQDE6	FNA 2023-M6 A2	4.724	96.7727	07/25/2028	25,000,000.00	24,193,176.50	24,537,107.61	(343,931.11)
3140LLMH1	FN BS9359	5.051	99.6610	08/01/2028	15,874,000.00	15,820,188.25	15,724,171.61	96,016.64
3140LLFK2	FN BS9169	5.040	99.3248	08/01/2028	17,532,000.00	17,413,632.35	17,309,107.64	104,524.71
3140LLB83	FN BS9062	5.049	98.3459	09/01/2028	20,000,000.00	19,669,183.80	19,550,937.15	118,246.65
3140LLKK6	FN BS9297	5.110	98.1486	10/01/2028	21,050,000.00	20,660,273.35	20,483,316.34	176,957.01
3140LLZT1	FN BS9753	5.092	100.6686	10/01/2028	20,000,000.00	20,133,719.00	19,953,227.54	180,491.46
3140NURK7	FN BZ0489	4.552	98.8475	02/01/2029	25,000,000.00	24,711,880.25	25,000,000.00	(288,119.75)
3140NUNR6	FN BZ0399	4.670	98.8798	02/01/2029	15,000,000.00	14,831,967.15	14,940,222.70	(108,255.55)
3140NUPT0	FN BZ0433	4.580	97.3013	03/01/2029	25,000,000.00	24,325,315.75	24,625,155.64	(299,839.89)
3140NUPT0	FN BZ0433	4.612	97.3013	03/01/2029	25,681,000.00	24,987,937.35	25,249,537.23	(261,599.88)
3140NU6F1	FN BZ0869	4.623	98.9943	04/01/2029	32,230,000.00	31,905,863.53	32,190,429.92	(284,566.38)
---	---	4.534	97.0143	12/29/2027	691,155,212.46	670,403,041.46	681,571,392.01	(11,168,350.55)

**CD
CD**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
21684XM86	COÖPERATIEVE RABOBANK U.A.,	5.530	100.0000	06/07/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
22536HBM0	Credit Agricole Corporate And Investm	5.320	100.0000	06/11/2024	80,000,000.00	80,000,000.00	80,000,000.00	0.00
86959TBM7	Svenska Handels AB Publ - New York	5.310	100.0000	06/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB71	Royal Bank of Canada New York Bran	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BCZ1	Toronto-Dominion Bank - New York B	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R6X3	Svenska Handels AB Publ - New York	5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia, Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TCY0	Svenska Handels AB Publ - New York	5.360	100.0000	07/05/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN28	COÖPERATIEVE RABOBANK U.A.,	5.490	100.0000	07/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGB5	Bank of Montreal - Chicago Branch	5.370	100.0000	07/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBV7	Svenska Handels AB Publ - New York	5.330	100.0000	07/29/2024	75,000,000.00	75,000,000.00	75,000,000.00	0.00
78015JB73	Royal Bank of Canada New York Bran	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGG4	Bank of Montreal - Chicago Branch	5.280	100.0000	08/21/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDD9	Toronto-Dominion Bank - New York B	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGX7	Bank of Montreal - Chicago Branch	5.390	100.0000	08/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DFY6	Bank of Montreal - Chicago Branch	5.550	100.0000	09/06/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York B	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN36	COÖPERATIEVE RABOBANK U.A.,	5.540	100.0000	09/09/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BD56	Toronto-Dominion Bank - New York B	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XR40	COÖPERATIEVE RABOBANK U.A.,	5.410	100.0000	10/01/2024	30,000,000.00	30,000,000.00	30,000,000.00	0.00
78015JTT5	Royal Bank of Canada New York Bran	5.250	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JTT5	Royal Bank of Canada New York Bran	5.250	100.0000	10/02/2024	10,000,000.00	10,000,000.00	10,000,000.00	0.00
21684XR57	COÖPERATIEVE RABOBANK U.A.,	5.410	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DJ89	Bank of Montreal - Chicago Branch	5.470	100.0000	10/07/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00

78015JDK0	Royal Bank of Canada New York Bran	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TAY2	Svenska Handels AB Publ - New York	5.200	100.0000	10/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPR5	Toronto-Dominion Bank - New York B	5.250	100.0000	10/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBG0	Svenska Handels AB Publ - New York	5.200	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNM8	Toronto-Dominion Bank - New York B	5.460	100.0000	11/08/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TBH8	Svenska Handels AB Publ - New York	5.280	100.0000	11/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JHX8	Royal Bank of Canada New York Bran	5.470	100.0000	11/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DHA6	Bank of Montreal - Chicago Branch	5.400	100.0000	11/13/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York B	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JHP5	Royal Bank of Canada New York Bran	5.460	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPV6	Toronto-Dominion Bank - New York B	5.210	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D4N3	Toronto-Dominion Bank - New York B	5.140	100.0000	11/27/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367DGV9	Bank of Montreal - Chicago Branch	5.360	100.0000	11/29/2024	90,000,000.00	90,000,000.00	90,000,000.00	0.00
89115BPD6	Toronto-Dominion Bank - New York B	5.490	100.0000	12/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JJ32	Royal Bank of Canada New York Bran	5.460	100.0000	12/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JJP3	Royal Bank of Canada New York Bran	5.230	100.0000	12/18/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAD4	Bank of Nova Scotia, Houston Branch	5.340	100.0000	12/23/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
86959TCV6	Svenska Handels AB Publ - New York	5.340	100.0000	12/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAF9	Bank of Nova Scotia, Houston Branch	5.380	100.0000	12/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TDB9	Svenska Handels AB Publ - New York	5.400	100.0000	01/03/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAN2	Bank of Nova Scotia, Houston Branch	5.390	100.0000	01/03/2025	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06418NAW2	Bank of Nova Scotia, Houston Branch	5.450	100.0000	01/06/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JKP1	Royal Bank of Canada New York Bran	5.230	100.0000	01/08/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DJU0	Bank of Montreal - Chicago Branch	5.490	100.0000	01/08/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMP9	Royal Bank of Canada New York Bran	5.420	100.0000	01/10/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DJE6	Bank of Montreal - Chicago Branch	5.500	100.0000	01/14/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DK38	Bank of Montreal - Chicago Branch	5.550	100.0000	01/16/2025	100,000,000.00	100,000,000.00	100,000,000.00	0.00
86959TDS2	Svenska Handels AB Publ - New York	5.480	100.0000	01/21/2025	40,000,000.00	40,000,000.00	40,000,000.00	0.00
06418NBD3	Bank of Nova Scotia, Houston Branch	5.460	100.0000	01/21/2025	40,000,000.00	40,000,000.00	40,000,000.00	0.00
89115DPA8	Toronto-Dominion Bank - New York B	5.530	100.0000	01/21/2025	30,000,000.00	30,000,000.00	30,000,000.00	0.00
89115BPZ7	Toronto-Dominion Bank - New York B	5.120	100.0000	01/24/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JLP0	Royal Bank of Canada New York Bran	5.280	100.0000	01/27/2025	30,000,000.00	30,000,000.00	30,000,000.00	0.00
89115DGJ9	Toronto-Dominion Bank - New York B	5.360	100.0000	01/27/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JL39	Royal Bank of Canada New York Bran	5.290	100.0000	01/31/2025	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JMB0	Royal Bank of Canada New York Bran	5.340	100.0000	02/05/2025	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JMF1	Royal Bank of Canada New York Bran	5.320	100.0000	02/18/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BRM4	Toronto-Dominion Bank - New York B	5.470	100.0000	02/27/2025	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JLF2	Royal Bank of Canada New York Bran	5.260	100.0000	03/26/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
82619TF36	Siemens Capital Company LLC	5.364	99.9707	06/03/2024	25,000,000.00	24,992,680.56	24,992,680.56	0.00
59515MF42	Microsoft Corporation	5.402	99.9561	06/04/2024	50,000,000.00	49,978,041.67	49,978,041.67	0.00
6698M4F49	Novartis Finance Corporation	5.381	99.9558	06/04/2024	28,000,000.00	27,987,633.33	27,987,633.33	0.00
77119LF46	Roche Holdings, Inc.	5.421	99.9556	06/04/2024	47,600,000.00	47,578,857.67	47,578,857.67	0.00
23102UF49	Cummins Inc.	5.459	99.9553	06/04/2024	30,000,000.00	29,986,575.00	29,986,575.00	0.00
63763PF53	National Securities Clearing Corporatio	5.404	99.9410	06/05/2024	25,000,000.00	24,985,250.00	24,985,250.00	0.00
23102UF56	Cummins Inc.	5.459	99.9403	06/05/2024	24,000,000.00	23,985,680.00	23,985,680.00	0.00
59515MF67	Microsoft Corporation	5.369	99.9269	06/06/2024	20,000,000.00	19,985,388.89	19,985,388.89	0.00
0530A2F62	Automatic Data Processing, Inc.	5.394	99.9261	06/06/2024	50,000,000.00	49,963,055.56	49,963,055.56	0.00
0530A2F62	Automatic Data Processing, Inc.	5.394	99.9261	06/06/2024	10,000,000.00	9,992,611.11	9,992,611.11	0.00
59515MF75	Microsoft Corporation	5.498	99.9108	06/07/2024	50,000,000.00	49,955,416.67	49,955,416.67	0.00
7426M2F71	Private Export Funding Corporation	5.339	99.9132	06/07/2024	25,000,000.00	24,978,291.67	24,978,291.67	0.00
24422LF73	John Deere Capital Corporation	5.408	99.9115	06/07/2024	50,000,000.00	49,955,750.00	49,955,750.00	0.00
6698M4F72	Novartis Finance Corporation	5.382	99.9117	06/07/2024	25,000,000.00	24,977,916.67	24,977,916.67	0.00
0556C2FA6	BMW US Capital, LLC	5.378	99.8675	06/10/2024	60,000,000.00	59,920,500.00	59,920,500.00	0.00
63763PFB0	National Securities Clearing Corporatio	5.406	99.8525	06/11/2024	30,000,000.00	29,955,750.00	29,955,750.00	0.00
0556C2FB4	BMW US Capital, LLC	5.404	99.8522	06/11/2024	15,750,000.00	15,726,725.00	15,726,725.00	0.00
24422LFB4	John Deere Capital Corporation	5.394	99.8525	06/11/2024	16,000,000.00	15,976,400.00	15,976,400.00	0.00
24422LFB4	John Deere Capital Corporation	5.394	99.8525	06/11/2024	50,000,000.00	49,926,250.00	49,926,250.00	0.00
24422LFC2	John Deere Capital Corporation	5.398	99.8381	06/12/2024	30,000,000.00	29,951,416.67	29,951,416.67	0.00
24422LFD0	John Deere Capital Corporation	5.399	99.8233	06/13/2024	30,000,000.00	29,947,000.00	29,947,000.00	0.00
24422LFE8	John Deere Capital Corporation	5.406	99.8079	06/14/2024	46,000,000.00	45,911,628.89	45,911,628.89	0.00
24422LFE8	John Deere Capital Corporation	5.406	99.8079	06/14/2024	20,000,000.00	19,961,577.78	19,961,577.78	(0.00)
0556C2FJ7	BMW US Capital, LLC	5.389	99.7493	06/18/2024	10,000,000.00	9,974,925.00	9,974,925.00	0.00
0556C2FJ7	BMW US Capital, LLC	5.389	99.7493	06/18/2024	50,000,000.00	49,874,625.00	49,874,625.00	0.00
82619TFL6	Siemens Capital Company LLC	5.372	99.7213	06/20/2024	25,000,000.00	24,930,333.33	24,930,465.28	(131.94)
82619TFL6	Siemens Capital Company LLC	5.372	99.7213	06/20/2024	25,000,000.00	24,930,333.33	24,930,465.28	(131.94)
82619TFL6	Siemens Capital Company LLC	5.381	99.7213	06/20/2024	25,000,000.00	24,930,333.33	24,930,333.33	0.00
24422LFL2	John Deere Capital Corporation	5.402	99.7203	06/20/2024	25,000,000.00	24,930,069.45	24,930,069.45	0.00
0556C2FQ1	BMW US Capital, LLC	5.402	99.6601	06/24/2024	16,500,000.00	16,443,918.33	16,443,918.33	0.00
47816FFR7	Johnson & Johnson, Inc.	5.359	99.6507	06/25/2024	50,000,000.00	49,825,333.33	49,825,333.33	0.00
63763PFU8	National Securities Clearing Corporatio	5.629	99.5913	06/28/2024	50,000,000.00	49,795,625.00	49,795,625.00	0.00

06054NG21	BofA Securities, Inc.	5.445	99.5393	07/02/2024	25,000,000.00	24,884,826.39	24,884,826.39	0.00
47816FG54	Johnson & Johnson	5.357	99.5051	07/05/2024	50,000,000.00	49,752,555.56	49,752,555.56	0.00
63763PG86	National Securities Clearing Corporatio	5.410	99.4532	07/08/2024	25,000,000.00	24,863,305.56	24,863,305.56	0.00
23102UG97	Cummins Inc.	5.439	99.4353	07/09/2024	36,450,000.00	36,244,158.75	36,244,158.75	0.00
23102UG97	Cummins Inc.	5.449	99.4353	07/09/2024	28,250,000.00	28,090,465.98	28,090,167.77	298.20
7426M2GA3	Private Export Funding Corporation	5.320	99.4334	07/10/2024	25,000,000.00	24,858,354.17	24,859,166.67	(812.50)
7426M2GA3	Private Export Funding Corporation	5.341	99.4334	07/10/2024	25,000,000.00	24,858,354.17	24,858,354.17	0.00
7426M4GB7	Private Export Funding Corporation	5.372	99.4200	07/11/2024	50,000,000.00	49,710,000.00	49,710,000.00	0.00
6698M4GF3	Novartis Finance Corporation	5.431	99.3486	07/15/2024	50,000,000.00	49,674,277.78	49,674,277.78	0.00
6698M4GF3	Novartis Finance Corporation	5.431	99.3486	07/15/2024	5,000,000.00	4,967,427.78	4,967,427.78	0.00
63763PGJ2	National Securities Clearing Corporatio	5.414	99.3054	07/18/2024	25,000,000.00	24,826,361.11	24,826,361.11	0.00
7426M2GK1	Private Export Funding Corporation	5.281	99.3147	07/19/2024	25,000,000.00	24,828,666.67	24,828,666.67	0.00
6698M4GN6	Novartis Finance Corporation	5.432	99.2449	07/22/2024	25,000,000.00	24,811,229.16	24,811,229.16	0.00
82619TGR2	Siemens Capital Company LLC	5.364	99.2125	07/25/2024	25,000,000.00	24,803,125.00	24,803,125.00	0.00
24422LGR8	John Deere Capital Corporation	5.417	99.2020	07/25/2024	25,000,000.00	24,800,500.00	24,800,500.00	0.00
82619TGV3	Siemens Capital Company LLC	5.384	99.1509	07/29/2024	25,000,000.00	24,787,736.11	24,787,736.11	0.00
63763PH10	National Securities Clearing Corporatio	5.444	99.0952	08/01/2024	29,800,000.00	29,530,359.67	29,530,359.67	0.00
7426M2H79	Private Export Funding Corporation	5.163	99.0657	08/07/2024	50,000,000.00	49,532,861.11	49,532,861.11	0.00
7426M2HC8	Private Export Funding Corporation	5.412	98.9380	08/12/2024	25,000,000.00	24,734,500.00	24,734,500.00	0.00
63763PHE2	National Securities Clearing Corporatio	5.435	98.9044	08/14/2024	25,000,000.00	24,726,097.22	24,726,097.22	(0.00)
63763PHE2	National Securities Clearing Corporatio	5.434	98.9044	08/14/2024	20,000,000.00	19,780,877.77	19,780,877.77	0.00
47816FHF1	Johnson & Johnson	5.326	98.9167	08/15/2024	49,500,000.00	48,963,750.00	48,963,750.00	0.00
82619THG5	Siemens Capital Company LLC	5.419	98.8790	08/16/2024	25,000,000.00	24,719,750.00	24,719,750.00	0.00
63763PHK8	National Securities Clearing Corporatio	5.441	98.8304	08/19/2024	25,000,000.00	24,707,590.28	24,707,590.28	0.00
63763PHM4	National Securities Clearing Corporatio	5.438	98.8008	08/21/2024	75,000,000.00	74,100,562.50	74,100,562.50	0.00
21687AJ38	COÖPERATIEVE RABOBANK U.A.,	5.470	98.6187	09/03/2024	25,000,000.00	24,654,680.55	24,654,680.55	0.00
89116EJ61	Toronto Dominion Holdings (U.S.A.), I	5.481	98.5719	09/06/2024	50,000,000.00	49,285,972.22	49,285,972.22	0.00
89116EJD6	Toronto Dominion Holdings (U.S.A.), I	5.321	98.5122	09/13/2024	50,000,000.00	49,256,111.11	49,256,111.11	0.00
46651VFL5	J.P. Morgan Securities LLC	5.460	100.0000	10/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M4KH9	Private Export Funding Corporation	5.211	98.0565	10/17/2024	25,000,000.00	24,514,125.00	24,514,125.00	0.00
46651VEX0	J.P. Morgan Securities LLC	5.250	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2L66	Private Export Funding Corporation	5.358	97.7090	11/06/2024	25,000,000.00	24,427,250.00	24,427,250.00	0.00
7426M2LL3	Private Export Funding Corporation	5.160	97.6111	11/20/2024	25,000,000.00	24,402,777.78	24,402,777.78	0.00
46651VFD3	J.P. Morgan Securities LLC	5.420	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
63763PMC0	National Securities Clearing Corporatio	5.243	97.2624	12/12/2024	25,000,000.00	24,315,611.11	24,315,611.11	0.00
46651VFH4	J.P. Morgan Securities LLC	5.430	100.0000	12/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2MT5	Private Export Funding Corporation	5.204	97.0740	12/27/2024	25,000,000.00	24,268,500.00	24,268,500.00	0.00
46651VFM3	J.P. Morgan Securities LLC	5.470	100.0000	01/03/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VFAQ4	J.P. Morgan Securities LLC	5.520	100.0000	01/22/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VFR2	J.P. Morgan Securities LLC	5.560	100.0000	01/23/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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**Corporate
CORP**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
771196BT8	ROCHE HOLDINGS INC	5.173	97.5152	03/10/2025	4,130,000.00	4,027,377.76	4,036,210.62	(8,832.86)
037833DT4	APPLE INC	5.290	96.0550	05/11/2025	25,096,000.00	24,105,962.80	24,147,860.10	(41,897.30)
037833DT4	APPLE INC	5.271	96.0550	05/11/2025	28,421,000.00	27,299,791.55	27,352,048.40	(52,256.85)
771196BJ0	ROCHE HOLDINGS INC	4.882	97.0398	11/10/2025	3,300,000.00	3,202,313.40	3,214,993.02	(12,679.62)
037833BY5	APPLE INC	4.412	97.0287	02/23/2026	10,000,000.00	9,702,870.00	9,810,319.70	(107,449.70)
037833BY5	APPLE INC	4.411	97.0287	02/23/2026	436,000.00	423,045.13	427,733.44	(4,688.31)
459058LE1	INTERNATIONAL BANK FOR RECC	4.764	99.6153	04/10/2026	20,000,000.00	19,923,060.00	19,995,170.41	(72,110.41)
459058LE1	INTERNATIONAL BANK FOR RECC	4.764	99.6153	04/10/2026	50,000,000.00	49,807,650.00	49,987,926.03	(180,276.03)
037833DN7	APPLE INC	5.003	93.6732	09/11/2026	10,557,000.00	9,889,079.72	9,894,250.73	(5,171.01)
594918CG7	MICROSOFT CORP	4.560	96.3164	09/15/2026	14,108,000.00	13,588,317.71	13,759,410.68	(171,092.97)
771196BL5	ROCHE HOLDINGS INC	4.335	93.4504	01/28/2027	3,000,000.00	2,803,512.00	2,854,698.06	(51,186.06)
771196BL5	ROCHE HOLDINGS INC	4.325	93.4504	01/28/2027	3,000,000.00	2,803,512.00	2,855,447.73	(51,935.73)
037833CJ7	APPLE INC	4.528	96.0371	02/09/2027	4,700,000.00	4,513,743.70	4,562,631.68	(48,887.98)
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**MM Fund
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING:GOVT MM SEL	5.250	1.0000	05/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.250	1.0000	05/31/2024	99,000,000.00	99,000,000.00	99,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.240	1.0000	05/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.240	1.0000	05/31/2024	99,000,000.00	99,000,000.00	99,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	05/31/2024	30,000,000.00	30,000,000.00	30,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	05/31/2024	20,000,000.00	20,000,000.00	20,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	05/31/2024	170,000,000.00	170,000,000.00	170,000,000.00	0.00
61747C707	MORG STAN LLQ:GV I	5.230	1.0000	05/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.230	1.0000	05/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
69347S	PNC BANK DEPOSIT	5.250	1.0000	05/31/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00

4812CA538	JPMORGAN:US GVT MM EMPWR	5.210	1.0000	05/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
826239FY6	SIERRA CALIF JT CMNTY COLLEG	0.344	99.2190	08/01/2024	500,000.00	496,095.00	500,000.00	(3,905.00)	
826239GH2	SIERRA CALIF JT CMNTY COLLEG	0.354	99.2540	08/01/2024	720,000.00	714,628.80	720,000.00	(5,371.20)	
802498YY5	SANTA MONICA-MALIBU UNIFIEL	0.396	99.2160	08/01/2024	1,000,000.00	992,160.00	1,000,000.00	(7,840.00)	
93974ETF3	WASHINGTON ST	0.470	99.2650	08/01/2024	14,995,000.00	14,884,786.75	14,995,000.00	(110,213.25)	
419792F84	HAWAII ST	0.713	99.2790	08/01/2024	9,000,000.00	8,935,110.00	9,000,000.00	(64,890.00)	
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	99.2190	08/01/2024	275,000.00	272,852.25	275,000.00	(2,147.75)	
987388GU3	YOSEMITE CALIF CMNTY COLLEC	1.440	99.4500	08/01/2024	700,000.00	696,150.00	700,000.00	(3,850.00)	
757710US5	REDONDO BEACH CALIF UNI SCH	1.571	99.4400	08/01/2024	500,000.00	497,200.00	500,000.00	(2,800.00)	
93974EYA8	WASHINGTON ST	3.350	99.7670	08/01/2024	13,475,000.00	13,443,603.25	13,475,000.00	(31,396.75)	
419792A71	HAWAII ST	0.713	98.4250	10/01/2024	10,000,000.00	9,842,500.00	10,000,000.00	(157,500.00)	
419792D37	HAWAII ST	0.713	98.3770	10/01/2024	2,500,000.00	2,459,425.00	2,500,000.00	(40,575.00)	
882724XK8	TEXAS ST	0.794	98.5010	10/01/2024	5,810,000.00	5,722,908.10	5,810,000.00	(87,091.90)	
419792F92	HAWAII ST	1.033	95.2270	08/01/2025	6,250,000.00	5,951,687.50	6,250,000.00	(298,312.50)	
802498YZ2	SANTA MONICA-MALIBU UNIFIEL	0.669	94.8660	08/01/2025	1,000,000.00	948,660.00	1,000,000.00	(51,340.00)	
56781RKT3	MARIN CALIF CMNTY COLLEGE I	0.763	95.0390	08/01/2025	1,065,000.00	1,012,165.35	1,065,000.00	(52,834.65)	
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	94.9460	08/01/2025	500,000.00	474,730.00	500,000.00	(25,270.00)	
7994082E8	SAN RAMON VALLEY CALIF UNI S	0.967	95.2930	08/01/2025	4,505,000.00	4,292,949.65	4,505,000.00	(212,050.35)	
93974EYB6	WASHINGTON ST	3.350	97.7950	08/01/2025	10,065,000.00	9,843,066.75	10,065,000.00	(221,933.25)	
419792A89	HAWAII ST	1.033	96.8200	10/01/2025	12,775,000.00	12,368,755.00	13,060,756.49	(692,001.49)	
419792D45	HAWAII ST	1.033	94.6480	10/01/2025	3,660,000.00	3,464,116.80	3,660,000.00	(195,883.20)	
93974EYC4	WASHINGTON ST	3.370	96.6600	08/01/2026	20,825,000.00	20,129,445.00	20,825,000.00	(695,555.00)	
13063EBN5	CALIFORNIA STATE	5.096	100.6040	09/01/2026	30,000,000.00	30,181,200.00	30,255,427.48	(74,227.48)	
13063D3N6	CALIFORNIA STATE	4.847	99.8430	03/01/2027	9,300,000.00	9,285,399.00	9,300,000.00	(14,601.00)	
419792M29	HAWAII ST	4.513	100.4280	10/01/2027	5,000,000.00	5,021,400.00	5,074,103.15	(52,703.15)	
---	---	2.612	98.4875	09/27/2025	164,420,000.00	161,930,994.20	165,035,287.12	(3,104,292.92)	

Mutual Fund

Open-End Fund									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
CLTRSF	CALTRUST	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)	
CLTRSF	CALTRUST	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)	

Non-US Gov

SUPRANATIONAL									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	98.8270	08/22/2024	25,000,000.00	24,706,757.00	24,998,730.69	(291,973.69)	
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	98.4891	09/23/2024	25,000,000.00	24,622,275.00	24,996,593.52	(374,318.52)	
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	98.5113	10/16/2024	25,000,000.00	24,627,825.00	24,640,163.58	(12,338.58)	
45950VQL3	INTERNATIONAL FINANCE CORP	0.719	98.0855	10/29/2024	25,000,000.00	24,521,363.00	24,996,054.97	(474,691.97)	
459058DX8	INTERNATIONAL BANK FOR RECC	5.197	98.6015	11/25/2024	25,000,000.00	24,650,375.00	24,686,082.41	(35,707.41)	
459515AH5	INTERNATIONAL FINANCE CORP	4.944	96.7785	01/08/2025	25,000,000.00	24,194,625.00	24,274,076.39	(79,451.39)	
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	97.0244	01/21/2025	25,000,000.00	24,256,089.50	24,990,765.97	(734,676.47)	
459515AX0	INTERNATIONAL FINANCE CORP	4.953	96.5796	01/22/2025	50,000,000.00	48,289,800.00	48,456,180.56	(166,380.56)	
45950VSY3	INTERNATIONAL FINANCE CORP	4.644	99.1070	02/26/2026	25,000,000.00	24,776,756.00	25,000,000.00	(223,244.00)	
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.0323	02/01/2027	25,000,000.00	24,508,083.50	24,953,170.35	(445,086.85)	
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	98.9754	02/22/2027	50,000,000.00	49,487,683.00	50,000,000.00	(512,317.00)	
45950VTK2	INTERNATIONAL FINANCE CORP	4.841	99.9371	03/23/2027	15,000,000.00	14,990,563.80	15,000,000.00	(9,436.20)	
45906M4Z1	INTERNATIONAL BANK FOR RECC	5.274	99.9680	02/28/2028	25,000,000.00	24,992,010.00	25,000,000.00	(7,990.00)	
45906M5B3	INTERNATIONAL BANK FOR RECC	5.250	99.3820	03/14/2028	25,000,000.00	24,845,500.00	25,000,000.00	(154,500.00)	
45950VTB2	INTERNATIONAL FINANCE CORP	4.476	99.2212	03/15/2028	40,000,000.00	39,688,495.20	40,000,000.00	(311,504.80)	
---	---	3.838	98.4181	02/20/2026	430,000,000.00	423,158,201.00	426,991,818.44	(3,833,617.44)	

Repo

REPO									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
RP0605202453	Reference Number: L24052800069A0	5.300	100.0000	06/05/2024	270,000,000.00	270,000,000.00	270,000,000.00	0.00	
RP0605202453	Reference Number: L24052800069A0	5.300	100.0000	06/05/2024	270,000,000.00	270,000,000.00	270,000,000.00	0.00	

US Gov

T-BILL									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	

912797KN6	UNITED STATES TREASURY	5.369	99.4725	07/09/2024	75,000,000.00	74,604,375.00	74,584,477.92	19,897.08
912797KR7	UNITED STATES TREASURY	5.364	99.1648	07/30/2024	25,000,000.00	24,791,198.00	24,786,944.43	4,253.57
912797KR7	UNITED STATES TREASURY	5.364	99.1648	07/30/2024	25,000,000.00	24,791,198.00	24,786,944.43	4,253.57
912797KD8	UNITED STATES TREASURY	5.335	98.7349	08/29/2024	20,000,000.00	19,746,975.00	19,746,547.78	427.22
912797KD8	UNITED STATES TREASURY	5.338	98.7349	08/29/2024	20,000,000.00	19,746,975.00	19,746,448.89	526.11
912797HE0	UNITED STATES TREASURY	5.334	97.8396	10/31/2024	25,000,000.00	24,459,895.75	24,460,568.89	(673.14)
912797LC9	UNITED STATES TREASURY	5.370	97.7453	11/07/2024	25,000,000.00	24,436,326.50	24,428,925.00	7,401.50
912797LD7	UNITED STATES TREASURY	5.381	97.6425	11/14/2024	25,000,000.00	24,410,625.00	24,403,103.20	7,521.80
912797KA4	UNITED STATES TREASURY	5.093	96.3575	02/20/2025	10,000,000.00	9,635,747.20	9,644,788.00	(9,040.80)
912797KA4	UNITED STATES TREASURY	5.077	96.3575	02/20/2025	25,000,000.00	24,089,368.00	24,114,500.00	(25,132.00)
912797KA4	UNITED STATES TREASURY	5.101	96.3575	02/20/2025	10,000,000.00	9,635,747.20	9,643,996.00	(8,248.80)
912797KA4	UNITED STATES TREASURY	5.107	96.3575	02/20/2025	10,000,000.00	9,635,747.20	9,643,600.00	(7,852.80)
912797KA4	UNITED STATES TREASURY	5.206	96.3575	02/20/2025	25,000,000.00	24,089,368.00	24,092,261.66	(2,893.66)

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US Gov

US GOV								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CCG4	UNITED STATES TREASURY	5.185	99.7969	06/15/2024	10,000,000.00	9,979,687.50	9,981,839.07	(2,151.57)
912828XX3	UNITED STATES TREASURY	3.217	99.7344	06/30/2024	10,000,000.00	9,973,437.50	9,990,719.13	(17,281.63)
912828XX3	UNITED STATES TREASURY	2.558	99.7344	06/30/2024	25,000,000.00	24,933,593.75	24,989,268.09	(55,674.34)
912828D56	UNITED STATES TREASURY	5.503	99.4063	08/15/2024	50,000,000.00	49,703,125.00	49,690,704.82	12,420.18
912828D56	UNITED STATES TREASURY	5.508	99.4063	08/15/2024	5,000,000.00	4,970,312.50	4,969,025.13	1,287.37
91282CFG1	UNITED STATES TREASURY	5.441	99.4688	08/31/2024	25,000,000.00	24,867,187.50	24,868,888.70	(1,701.20)
91282CCX7	UNITED STATES TREASURY	0.439	98.6094	09/15/2024	25,000,000.00	24,652,343.75	24,995,372.02	(343,028.27)
91282CCX7	UNITED STATES TREASURY	0.438	98.6094	09/15/2024	25,000,000.00	24,652,343.75	24,995,462.33	(343,118.58)
91282CFN6	UNITED STATES TREASURY	4.215	99.6250	09/30/2024	25,000,000.00	24,906,250.00	25,002,748.00	(96,498.00)
91282CFN6	UNITED STATES TREASURY	5.439	99.6250	09/30/2024	70,000,000.00	69,737,500.00	69,734,130.86	3,369.14
91282CDB4	UNITED STATES TREASURY	0.754	98.2969	10/15/2024	25,000,000.00	24,574,218.75	24,988,180.91	(413,962.16)
91282CDB4	UNITED STATES TREASURY	5.362	98.2969	10/15/2024	25,000,000.00	24,574,218.75	24,575,577.45	(1,358.70)
912828YM6	UNITED STATES TREASURY	5.331	98.4688	10/31/2024	10,000,000.00	9,846,875.00	9,846,717.36	157.64
91282CFQ9	UNITED STATES TREASURY	5.443	99.6094	10/31/2024	50,000,000.00	49,804,687.50	49,786,900.68	17,786.82
91282CFQ9	UNITED STATES TREASURY	5.313	99.6094	10/31/2024	15,000,000.00	14,941,406.25	14,943,443.99	(2,037.74)
912828G38	UNITED STATES TREASURY	4.921	98.6406	11/15/2024	50,000,000.00	49,320,312.50	49,410,223.81	(89,911.31)
912828YV6	UNITED STATES TREASURY	1.747	98.1250	11/30/2024	25,000,000.00	24,531,250.00	24,970,205.87	(438,955.87)
91282CGG0	UNITED STATES TREASURY	4.754	99.2344	01/31/2025	15,000,000.00	14,885,156.25	14,939,228.54	(54,072.29)
91282CDZ1	UNITED STATES TREASURY	5.193	97.3906	02/15/2025	50,000,000.00	48,695,312.50	48,738,533.07	(43,220.57)
91282CDZ1	UNITED STATES TREASURY	5.193	97.3906	02/15/2025	50,000,000.00	48,695,312.50	48,738,533.07	(43,220.57)
912828ZC7	UNITED STATES TREASURY	0.540	97.0313	02/28/2025	10,000,000.00	9,703,125.00	10,043,114.41	(339,989.41)
912828ZF0	UNITED STATES TREASURY	0.647	96.2344	03/31/2025	25,000,000.00	24,058,593.75	24,970,003.43	(911,409.68)
912828ZF0	UNITED STATES TREASURY	0.619	96.2344	03/31/2025	25,000,000.00	24,058,593.75	24,975,561.37	(916,967.62)
91282CEH0	UNITED STATES TREASURY	2.647	97.8125	04/15/2025	10,000,000.00	9,781,250.00	9,998,181.61	(216,931.61)
9128284M9	UNITED STATES TREASURY	4.987	97.9375	04/30/2025	50,000,000.00	48,968,750.00	49,071,821.05	(103,071.05)
912828ZL7	UNITED STATES TREASURY	5.052	95.7500	04/30/2025	50,000,000.00	47,875,000.00	47,947,992.37	(72,992.37)
912828ZL7	UNITED STATES TREASURY	0.445	95.7500	04/30/2025	15,000,000.00	14,362,500.00	14,990,531.46	(628,031.46)
91282CGX3	UNITED STATES TREASURY	5.160	98.7969	04/30/2025	25,000,000.00	24,699,218.75	24,717,755.02	(18,536.27)
91282CEQ0	UNITED STATES TREASURY	5.219	97.7344	05/15/2025	50,000,000.00	48,867,187.50	48,865,251.07	1,936.43
91282CEQ0	UNITED STATES TREASURY	5.219	97.7344	05/15/2025	50,000,000.00	48,867,187.50	48,865,251.07	1,936.43
9128284R8	UNITED STATES TREASURY	2.799	97.7500	05/31/2025	15,000,000.00	14,662,500.00	15,010,777.51	(348,277.51)
91282CAB7	UNITED STATES TREASURY	0.675	94.5781	07/31/2025	25,000,000.00	23,644,531.25	24,878,180.36	(1,233,649.11)
91282CAM3	UNITED STATES TREASURY	0.815	93.8594	09/30/2025	25,000,000.00	23,464,843.75	24,815,483.83	(1,350,640.08)
91282CAM3	UNITED STATES TREASURY	0.950	93.8594	09/30/2025	25,000,000.00	23,464,843.75	24,771,911.03	(1,307,067.28)
91282CBC4	UNITED STATES TREASURY	0.700	93.0313	12/31/2025	25,000,000.00	23,257,812.50	24,873,539.77	(1,615,727.27)
91282CJ51	UNITED STATES TREASURY	5.000	98.8438	12/31/2025	25,000,000.00	24,710,937.50	24,717,773.44	(6,835.94)
91282CBH3	UNITED STATES TREASURY	2.447	92.7188	01/31/2026	15,000,000.00	13,907,812.50	14,508,528.09	(600,715.59)
91282CBH3	UNITED STATES TREASURY	0.586	92.7188	01/31/2026	10,000,000.00	9,271,875.00	9,965,374.66	(693,499.66)
91282CBH3	UNITED STATES TREASURY	0.593	92.7188	01/31/2026	10,000,000.00	9,271,875.00	9,964,222.48	(692,347.48)
912828P46	UNITED STATES TREASURY	0.799	94.5781	02/15/2026	10,000,000.00	9,457,812.50	10,138,138.73	(680,326.23)
912828P46	UNITED STATES TREASURY	0.670	94.5781	02/15/2026	10,000,000.00	9,457,812.50	10,160,311.80	(702,499.30)
91282CBQ3	UNITED STATES TREASURY	0.591	92.6406	02/28/2026	20,000,000.00	18,528,125.00	19,968,745.47	(1,440,620.47)
91282CBT7	UNITED STATES TREASURY	0.715	92.7969	03/31/2026	25,000,000.00	23,199,218.75	25,015,747.59	(1,816,528.84)
9128286S4	UNITED STATES TREASURY	4.934	95.4375	04/30/2026	15,000,000.00	14,315,625.00	14,309,804.74	5,820.26
91282CBW0	UNITED STATES TREASURY	4.909	92.5313	04/30/2026	10,000,000.00	9,253,125.00	9,251,924.45	1,200.55
91282CCJ8	UNITED STATES TREASURY	0.882	92.2656	06/30/2026	20,000,000.00	18,453,125.00	19,997,158.14	(1,544,033.14)
91282CCJ8	UNITED STATES TREASURY	0.906	92.2656	06/30/2026	35,000,000.00	32,292,968.75	34,977,824.59	(2,684,855.84)
91282CCW9	UNITED STATES TREASURY	0.832	91.4375	08/31/2026	25,000,000.00	22,859,375.00	24,955,225.49	(2,095,850.49)
91282CCW9	UNITED STATES TREASURY	0.902	91.4375	08/31/2026	25,000,000.00	22,859,375.00	24,916,798.72	(2,057,423.72)
91282CCZ2	UNITED STATES TREASURY	0.982	91.5000	09/30/2026	20,000,000.00	18,300,000.00	19,951,453.67	(1,651,453.67)
91282CCZ2	UNITED STATES TREASURY	2.540	91.5000	09/30/2026	15,000,000.00	13,725,000.00	14,453,474.19	(728,474.19)
91282CDG3	UNITED STATES TREASURY	2.884	91.7656	10/31/2026	10,000,000.00	9,176,562.50	9,604,673.81	(428,111.31)
912810EY0	UNITED STATES TREASURY	4.205	104.3281	11/15/2026	25,000,000.00	26,082,031.25	26,281,174.28	(199,143.03)
91282CDK4	UNITED STATES TREASURY	4.099	91.8281	11/30/2026	25,000,000.00	22,957,031.25	23,375,776.46	(418,745.21)
912810EZ7	UNITED STATES TREASURY	3.048	104.9219	02/15/2027	15,000,000.00	15,738,281.25	16,346,302.07	(608,020.82)
91282CEF4	UNITED STATES TREASURY	2.502	94.2656	03/31/2027	25,000,000.00	23,566,406.25	24,998,895.09	(1,432,488.84)
91282CEF4	UNITED STATES TREASURY	2.503	94.2656	03/31/2027	25,000,000.00	23,566,406.25	24,997,790.17	(1,431,383.92)

91282ZS2	UNITED STATES TREASURY	2.845	88.4531	05/31/2027	20,000,000.00	17,690,625.00	18,699,246.13	(1,008,621.13)
91282CEW7	UNITED STATES TREASURY	3.109	96.0313	06/30/2027	15,000,000.00	14,404,687.50	15,059,804.62	(655,117.12)
91282CEW7	UNITED STATES TREASURY	3.213	96.0313	06/30/2027	15,000,000.00	14,404,687.50	15,015,627.65	(610,940.15)
912810FA1	UNITED STATES TREASURY	3.247	105.0313	08/15/2027	15,000,000.00	15,754,687.50	16,377,903.82	(623,216.32)
912810FA1	UNITED STATES TREASURY	3.483	105.0313	08/15/2027	15,000,000.00	15,754,687.50	16,266,441.68	(511,754.18)
91282CFH9	UNITED STATES TREASURY	3.269	95.4688	08/31/2027	5,000,000.00	4,773,437.50	4,978,561.19	(205,123.69)
912810FB9	UNITED STATES TREASURY	4.003	104.6875	11/15/2027	15,000,000.00	15,703,125.00	15,988,104.40	(284,979.40)
91282CFZ9	UNITED STATES TREASURY	3.840	97.6250	11/30/2027	15,000,000.00	14,643,750.00	15,016,184.94	(372,434.94)
91282CFZ9	UNITED STATES TREASURY	4.048	97.6250	11/30/2027	25,000,000.00	24,406,250.00	24,862,545.82	(456,295.82)
91282CHK0	UNITED STATES TREASURY	4.125	97.9219	06/30/2028	25,000,000.00	24,480,468.75	24,886,110.47	(405,641.72)
91282CKD2	UNITED STATES TREASURY	4.284	98.9063	02/28/2029	25,000,000.00	24,726,562.50	24,963,554.43	(236,991.93)
91282CKT7	UNITED STATES TREASURY	4.623	100.0156	05/31/2029	25,000,000.00	25,003,906.25	24,864,332.09	139,574.16
---	UNITED STATES TREASURY	3.397	97.0390	11/12/2025	1,640,000,000.00	1,590,678,125.00	1,628,786,593.61	(38,108,468.61)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	4.375	94.3480	09/05/2025	15,702,046,099.95	15,426,963,816.94	15,623,473,467.26	(196,509,650.32)



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER
4080 LEMON STREET,
4TH FLOOR,
RIVERSIDE, CA 92502-2205